| STATE OF SOUTH CAROLIN (Caption of Case) | NA))))))))))))) | PUBLIC SERVICE OF SOUTH COVER DOCKET NUMBER: 2001 | E COMMISSION CAROLINA |
|--|-------------------------------------|--|---------------------------------|
| (Please type or print) Submitted by: Piedmont Natur |)) ral Gas | SC Bar Number: | 4560 |
| Address: PO Box 33068 | | | |
| Charlotte, NC 28233 | | | 13/3 |
| Charlotte, IVC 20233 | , | Other: Email: jenny.furr@piedmon | otna aom |
| NOTE: The cover sheet and information as required by law. This form is require be filled out completely. | ed for use by the Public Service Co | ommission of South Carolina for the | e purpose of docketing and must |
| ☐ Emergency Relief demanded i ☐ Other: Monthly Analysis o | | peditiously | Commission's Agenda |
| INDUSTRY (Check one) | NATUR | E OF ACTION (Check all the | at apply) |
| ☐ Electric | Affidavit | Letter | Request |
| Electric/Gas | Agreement | Memorandum | Request for Certification |
| Electric/Telecommunications | Answer | Motion | Request for Investigation |
| Electric/Water | Appellate Review | Objection | Resale Agreement |
| Electric/Water/Telecom. | Application | Petition | Resale Amendment |
| Electric/Water/Sewer | Brief | Petition for Reconsideration | Reservation Letter |
| ▼ Gas | Certificate | Petition for Rulemaking | Response |
| Railroad | Comments | Petition for Rule to Show Cause | Response to Discovery |
| Sewer | Complaint | Petition to Intervene | Return to Petition |
| Telecommunications | Consent Order | Petition to Intervene Out of Time | ☐ Stipulation |
| Transportation | Discovery | Prefiled Testimony | Subpoena |
| Water | Exhibit | Promotion | Tariff |
| ☐ Water/Sewer | Expedited Consideration | Proposed Order | Other: |
| Administrative Matter | Interconnection Agreement | Protest | |
| Other: | Interconnection Amendment | Publisher's Affidavit | |
| | Late-Filed Exhibit | Report | |
| | Print Form | Reset Form | |



September 12, 2008

Mr. Charles Terreni Chief Clerk Administrator Public Service Commission of South Carolina 101 Executive Center Drive, Suite 100 Columbia, South Carolina 29210

Re: Docket No. 2001-410-G.

Dear Mr. Terreni:

Enclosed is Piedmont's Deferred Account-Hedging Program report for the period end June 30, 2008.

If you have any questions, please feel free to contact me.

Sincerely,

Jenny Furr

Manager-Regulatory Reporting

704-731-4560

Jenny.Furr@Piedmontng.com

Enclosures

C: ORS

Piedmont Natural Gas Company Deferred Acct.-Hedging Program Acct #19101 (X2068)

| | Apr-08 | <u>May-08</u> | <u>Jun-08</u> |
|---|---|----------------|-------------------------------------|
| Beginning Balance Expenditures: | ↔ | 1 | . ↔ |
| Purchase of Financial Instr. Option Premium | | ı | 323,070.00 (3) |
| Fees Marain Requirement | , , | | 1,472.50 (2) - (6) |
| Service Fee Other | 790.50 | 1 | 395.25 |
| Receipts: | (701 645 40) | (777 640 00) | (847 330 00) (5) |
| Floceeds not positions Fees | 1,085.00 | 1,023.00 | |
| Interest from brokerage acct. | (2.87) | (44.35) | (14.12) (1) 59.60 |
| Balance before interest | (779,713.17) | (773,601.75) | (521,509.77) |
| Return calculated | 1 | - | |
| Balance due (customer)/company | (779,713.17) | (773,601.75) | (521,509.77) |
| Transfer to 25304 Deferred Acct | 779,713.17 | 773,601.75 | 521,509.77 |
| Balance due after transfer G/I Balance | 0.00 | 00.00 | 0.00 0.00 |
| GL Bal. less Balance due / Difference | • | • | ŀ |
| Interest Calculation: Avg. Balance for the month | \$ (389,856.59) \$ (386,800.88) \$ (260,754.89) | (386,800.88) | \$ (260,754.89) |
| Return rate for the month | \$ 0.0000.0 | <u>%0000.0</u> | <u>0.0000.0</u> |
| Annual allowed return rate | 0.0000 | 0.0000% | 0.0000 |

95 = 2 (A)'s ×15.50 Rate for Roma and fews 1,472.50 (2)

= 324,542.50 = 1,472.50 = 323,070.00

STATEMENT DATE: JUN 30, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC·WEALTH·MANAGEMENT

(704) 264 - 2767

PIEDMONT NATURAL GAS CO SOUTH CAROLINA ACCOUNT ATTN MARGARET LAUDER PO BOX 33068 CHARLOTTE NC 28233-3060 IF YOU HAVE ANY QUESTIONS OR ISSUES REGARDING YOUR STATEMENT THAT YOU ARE UNABLE TO RESOLVE WITH YOUR BROKER, PLEASE CONTACT ADMIS CUSTOMER SERVICE AT 1/800/654-0461 or 312/242-7200.

| DATE | LC | NG/BUY | SHRT/S | ELL | Б | ESCRIPT | ON | | EX | PRICE/LEGNI | CC | DEBIT | | CREDI |
|-------|-------------|------------|--------|---------|--------|----------------------|--------|---------|----|-------------|----|---------------------|---------|---|
| /03/8 | | (i | Â) 7 | PUT | MAR O | 9 NATURA | I GAS | 8250 | С | NET PREM | US | | (d) 15 | ,991.5 |
| /03/8 | | 8(A) | | | | 8 NATURA | | 14250 | č | NET PREM | US | 84,124.00 | (d) 1- | ,,,,,,, |
| /03/8 | | . · · | | | | | | | | | | 04,124.00 | | |
| | | | | | | 8 NATURA | | 14600 | С | NET PREM | US | 120,155.00 | | |
| /03/8 | 1 | .1 | | | | 9 NATURA | | 14850 | C | NET PREM | US | 150,540.50 | | |
| /03/8 | | 8 | | CALL | FEB 0 | 9 NATURA | L GAS | 15250 | C | NET PREM | US | 121,724.00 | | |
| /03/8 | | 7) ~ | | CALL | MAR 0 | 9 NATURA | L GAS | 15600 | C | NET PREM | US | 103,008.50 | | |
| /03/8 | | - (ñ | 8 | | | 8 NATURA | | 20000 | č | NET PREM | US | | 1 1 22 | ,076.0 |
| /03/8 | | U | | | | 8 NATURA | | | - | | | | | |
| /03/8 | | i i | | | | | | 20000 | C | NET PREM | US | | | ,345.0 |
| | | 1 | | | | 9 NATURA | | 20000 | С | NET PREM | US | | 63 | ,629.5 |
| /03/8 | | i | | | | 9 NATURA | | 21000 | С | NET PREM | US | | 60 | ,676.0 |
| /03/8 | | | 7 | CALL | MAR 0 | 9 NATURA | L GAS | 21000 | C | NET PREM | US | | 50 ملہ | ,291.5 |
| /04/8 | | - | - | WIRE | TRANS | FER REC | | | | WIREREC | US | | 324 | ,542.5 |
| | | | | WIRE | TRANS | FER RECE | IVED | | | | | | ^ | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |
| /06/8 | | | | | INTE | | | | | CR INT | US | | | 14.1 |
| /25/8 | 2 | 7B) B | 27 | JUL 0 | 8 NAT | URAL GAS | | | С | P&S | us | | \ 846 | .493.0 |
| /25/8 | | 5 | | | | AN EXERC 8 NATURA | | 8350 | c | EXER/ASSN | us | C |) | .0 |
| /25/8 | | 6 | | | | 8 NATURA | | 8550 | Č | EXER/ASSN | US | | | .0 |
| 25/8 | | 6 | | | | 8 NATURA | | | | | | | | |
| /25/8 | | | | | | | | 9000 | C | EXER/ASSN | | | | .0 |
| | | 5 | | | | 8 NATURA | | 9850 | С | EXER/ASSN | US | | | . 0 |
| /25/8 | | 5 | | CALL | JUL 0 | 8 NATURA | L GAS | 10450 | С | EXER/ASSN | US | | | .0 |
| /25/8 | r-11 2 | | 5 | CALL | JUL 0 | 8 NATURA | L GAS | 11500 | С | EXER/ASSN | US | | | . 0 |
| /25/8 | 54 = 2 | (B) 5 | | | | 8 NATURA | | 12000 | Ċ | EXER/ASSN | US | | | .0 |
| /26/8 | x15,50 | | 6 | PUT | JUL 0 | 8 NATURA | L GAS | 5750 | С | EXPIRE | บร | | | . 0 |
| /26/8 | | \bigcirc | 5 | | | 8 NATURA | | 13000 | č | EXPIRE | US | | | .0 |
| /26/8 | 837.00 I | (H) | | | | FER DISB | | 23000 | • | WIREREC | US | 846,507.12 | CILL | 11000 |
| , - | 500.00 | <u> </u> | | | | FER RECE | | | | MINDADO | US | 040,307.12 | ן שדע א | 493. |
| | | | | MIKE | TKAMS | rak Keca | IAPD | | | | | \times | | |
| * * * | * * * * * * | | + D | | | O N G | T 17 | v o v = | | | | (4) |)+ , , | 837.6 |
| | | | | | TI | JNS | IN | YOUR | | CCOUNT | * | * * * * * * * * * * | 847, | 220 |
| 03/8 | | | 7 | PUT | MAR 0 | 9 NATURA | L GAS | 8250 | С | .230 | US | 9,310.00 | 284 1 | J.J. |
| | | | 7* | | OPTIO | N MARKET | VALUE | ? | | .133 | | 9,310.00* | -1 | |
| | | | | | | | | /24/09 | | | | 3,320.00 (5 | 5) | |
| | | | | AVERA | GE SH | | .230 | | | | | G | | |
| | | | | | ADE D | | /24/09 | | | | | | | |
| | | _ | | | | | • | | | | | | | |
| 03/8 | | 5 | • | | | B NATURA | | 8400 | C | .770 | US | | 247 | ,650.0 |
| | | 5 * | | | OPTIO | N MARKET | VALUE | : | | 4.953 | | | 247 | ,650.0 |
| | | | 2 | 47,65 | 0.00 | LIM EXP | IRE 7 | /28/08 | | | | | | |
| | | | 3 | AVERA | GE LO | NG: | .770 | , | | | | | | |
| | | | LA | ST TR | ADE D | ATE: 7 | /28/08 | 1 | | | | | | |
| 03/8 | | 5 | , | ግል ፒ.ፒ. | SED O | 3 NATURA | r. GAG | 8400 | С | .900 | ບຣ | | 250 | ,900.0 |
| , - | | 5 * | ` | | | NATURA N MARKET | | | _ | 5.018 | 93 | | | |
| | • | - | | | | | | | | 2.019 | | | 250 | ,900.0 |
| | | | | | | LIM EXP | | | | | | | | |
| | | | | AVE KA | GE LOI | NG: | .900 | | | | | | | |
| | | | | | | | | | | | | | | |

Chicago, IL 60604-3190

STATEMENT DATE: JUN 30, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC · WEALTH · MANAGEMENT

(704) 264 - 2767

2

PAGE

PIEDMONT NATURAL GAS CO SOUTH CAROLINA ACCOUNT ATTN MARGARET LAUDER PO BOX 33068 CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES REGARDING YOUR STATEMENT THAT YOU ARE UNABLE TO RESOLVE WITH YOUR BROKER, PLEASE CONTACT ADMIS CUSTOMER SERVICE AT 1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEG | END CC | DEBIT | CREDIT |
|---------|----------|----------------|---|-----------------|---------------|--------|-------|---------------------------|
| 12/07/7 | 8 8* | 0 400,400 | CT 08 NATURAL GAS PTION MARKET VALUE .00 LIM EXPIRE 9/2 E LONG: .890 | 8500 C 25/08 | .890 5.018 | us | | 401,440.00 401,440.00* |
| | | LAST TRA | DE DATE: 9/25/08 | | | | | |
| 12/07/7 | 6 6* | 0 279,180 | UG 08 NATURAL GAS PTION MARKET VALUE .00 LIM EXPIRE 7/2 E LONG: .580 | 8700 C 28/08 | .580 4.653 | us | | 279,180.00 279,180.00* |
| | | LAST TRA | DE DATE: 7/28/08 | | | | | |
| 12/06/7 | 6 6* | 283,080 | EP 08 NATURAL GAS PTION MARKET VALUE .00 LIM EXPIRE 8/2 E LONG: .710 | 8700 C 26/08 | .710 4.718 | US | | 283,080.00 283,080.00* |
| | | LAST TRA | DE DATE: 8/26/08 | | | | | |
| 1/03/8 | 9 9* | 427,950 | CT 08 NATURAL GAS PTION MARKET VALUE .00 LIM EXPIRE 9/2 E LONG: .945 | 8750 C 25/08 | .945 4.776 | US | | 429,840.00 429,840.00* |
| | | LAST TRA | | | | | | |
| 2/01/8 | 6 6* | 01 | UG 08 NATURAL GAS PTION MARKET VALUE .00 LIM EXPIRE 7/2 | 8850 C | .517 4.503 | បន | | 270,180.00 270,180.00* |
| | | LAST TRAI | DE DATE: 7/28/08 | | | | | |
| 2/01/8 | 6 6* | OI 244,080. | EP 08 NATURAL GAS PTION MARKET VALUE .00 LIM EXPIRE 8/2 E LONG: .485 | 9350 C | .485 4.071 | us | | 244,260.00 244,260.00* |
| | | LAST TRAI | DE DATE: 8/26/08 | | | | | |
| 1/02/7 | 9 9 * | O | PTION MARKET VALUE .00 LIM EXPIRE 9/2 | 9800 C | .960 3.790 | υs | | 341,100.00 341,100.00* |
| | | LAST TRAI | DE DATE: 9/25/08 | | | | | |
| 2/01/8 | 9 9* | OF | PTION MARKET VALUE 00 LIM EXPIRE 9/2 | 9950 C 5/08 | .490 3.654 | US | | 328,860.00 328,860.00* |
| | | LAST TRAI | DE DATE: 9/25/08 | | | | | |

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

STATEMENT DATE: JUN 30, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC.WEALTH.MANAGEMENT

(704)264-2767

PAGE

PIEDMONT NATURAL GAS CO SOUTH CAROLINA ACCOUNT ATTN MARGARET LAUDER PO BOX 33068 CHARLOTTE NC 28233-3060 IF YOU HAVE ANY QUESTIONS OR ISSUES REGARDING YOUR STATEMENT THAT YOU ARE UNABLE TO RESOLVE WITH YOUR BROKER, PLEASE CONTACT ADMIS CUSTOMER SERVICE AT 1/800/654-0461 or 312/242-7200.

| 1 | | | | | | | | |
|-------------------|----------|--------------------------------|---|-------|-----------------------|----------|--|---------------------------|
| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
| 11/05/7 | 5 5* | 0 160,150 AVERA G | UG 08 NATURAL GAS 10 PTION MARKET VALUE .00 LIM EXPIRE 7/28 E LONG: .535 | | .535 3.204 | បន | | 160,200.00 160,200.00* |
| | | LAST TRA | DE DATE: 7/28/08 | | | | | |
| 3/04/8 | 6 6* | 184,080 | EP 08 NATURAL GAS 10 PTION MARKET VALUE .00 LIM EXPIRE 8/26 E LONG: .794 | | .794 3.117 | us | | 187,020.00 187,020.00* |
| | | LAST TRA | DE DATE: 8/26/08 | | | | | |
| 11/05/7 | 6 6* | 01 181,080 | EP 08 NATURAL GAS 10 PTION MARKET VALUE .00 LIM EXPIRE 8/26 & LONG: .620 | | .620 3.071 | បន | | 184,260.00 184,260.00* |
| | | LAST TRA | DE DATE: 8/26/08 | | | | | |
| 3/03/8 | 5 5* | 117,650 | JG 08 NATURAL GAS 11 PTION MARKET VALUE .00 LIM EXPIRE 7/28 Z LONG: .550 | | .550 2.375 | us | | 118,750.00 118,750.00* |
| | | LAST TRA | DE DATE: 7/28/08 | | | | | |
| 3/03/8 | 8 8* | 01 192,400 | CT 08 NATURAL GAS 11 PTION MARKET VALUE .00 LIM EXPIRE 9/25 & LONG: .800 | | .800 2.708 | us | | 216,640.00 216,640.00* |
| | | LAST TRAI | DE DATE: 9/25/08 | | | | | |
| 12/07/7 1/03/8 | | 5 CALL AT 11* OI 148,830 | JG 08 NATURAL GAS 12 JG 08 NATURAL GAS 12 PTION MARKET VALUE .00- SIM EXPIRE 7/28 S SHORT: .144 | 000 C | .140 .150 1.488 | us us | 89,280.00 74,400.00 163,680.00* | |
| | | LAST TRAI | DE DATE: 7/28/08 | | | | | |
| 12/06/7 1/03/8 | | 5 CALL SI 11* OI 155,980 | EP 08 NATURAL GAS 12 EP 08 NATURAL GAS 12 PTION MARKET VALUE 00- SIM EXPIRE 8/26 S SHORT: .217 | 000 C | .220 .215 1.775 | us us | 106,500.00 88,750.00 195,250.00* | |
| | | LAST TRAI | DE DATE: 8/26/08 | | | | | |
| 12/07/7 | | 8* OF | TT 08 NATURAL GAS 12 PTION MARKET VALUE 00- SIM EXPIRE 9/25 SHORT: .300 | | .300 2.084 | US | 166,720.00 166,720.00* | |
| | | AVERAGI | | | | | anumuunun aanumaan aanaa aanaa aanaa ahaa ahaa ahaa ah | |

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

ADM INVESTOR SERVICES, INC. Chicago Board of Trade Building 141 W. Jackson Blvd. Suite 1600A Chicago, IL 60604-3190

STATEMENT DATE: JUN 30, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC·WEALTH·MANAGEMENT

(704)264-2767

PAGE

PIEDMONT NATURAL GAS CO SOUTH CAROLINA ACCOUNT ATTN MARGARET LAUDER PO BOX 33068 CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES REGARDING YOUR STATEMENT THAT YOU ARE UNABLE TO RESOLVE WITH YOUR BROKER, PLEASE CONTACT ADMIS CUSTOMER SERVICE AT 1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|-------------------|-----------|------------------------|--|-------|-----------------------|----------|---|---------------------------|
| 11/05/7 | | 5* OPTI | 08 NATURAL GAS 13 ON MARKET VALUE - SIM EXPIRE 7/28 HORT: .200 | | .200 .795 | US | 39,750.00 39,750.00* | |
| | | LAST TRADE | DATE: 7/28/08 | | | | | |
| 11/05/7 | | 6* OPTI | 08 NATURAL GAS 13 ON MARKET VALUE - SIM EXPIRE 8/26 HORT: .285 | | .285 1.172 | US | 70,320.00 70,320.00* | |
| | | LAST TRADE | DATE: 8/26/08 | | | | | |
| 11/02/7 1/03/8 | | 9 CALL OCT 18* OPTI | 08 NATURAL GAS 13 08 NATURAL GAS 13 ON MARKET VALUE - SIM EXPIRE 9/25 HORT: .325 | 000 C | .420 .230 1.534 | us us | 138,060.00 138,060.00 276,120.00* | |
| | | LAST TRADE | DATE: 9/25/08 | | | | | |
| 3/04/8 | | | 08 NATURAL GAS 14 ON MARKET VALUE EXPIRE 8/26 HORT: .230 | | .230 | US | 44,220.00 44,220.00* | |
| | | LAST TRADE | DATE: 8/26/08 | | | | | |
| 6/03/8 | 8 8* | | 08 NATURAL GAS 14 ON MARKET VALUE EXPIRE 10/28 ONG: 1.050 | | 1.050 1.327 | US | | 106,160.00 106,160.00* |
| | | LAST TRADE | DATE: 10/28/08 | | | | | |
| 6/03/8 | 10 10* | | 08 NATURAL GAS 14 ON MARKET VALUE EXPIRE 11/21 ONG: 1.200 | | 1.200 1.491 | US | | 149,100.00 149,100.00* |
| | | LAST TRADE | DATE: 11/21/08 | | | | | |
| 6/03/8 | 11 11* | | 09 NATURAL GAS 14 ON MARKET VALUE EXPIRE 12/24 ONG: 1.367 | | 1.367 1.767 | US | | 194,370.00 194,370.00* |
| | | LAST TRADE | DATE: 12/24/08 | | | | | |
| 3/03/8 | | | 08 NATURAL GAS 15 ON MARKET VALUE EXPIRE 9/25 HORT: .240 | | .240 .813 | υs | 65,040.00 65,040.00* | |
| | | LAST TRADE | DATE: 9/25/08 | | | | | |

OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

STATEMENT DATE: JUN 30, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC·WEALTH·MANAGEMENT

(704)264-2767

PAGE !

PIEDMONT NATURAL GAS CO SOUTH CAROLINA ACCOUNT ATTN MARGARET LAUDER PO BOX 33068 CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES REGARDING YOUR STATEMENT THAT YOU ARE UNABLE TO RESOLVE WITH YOUR BROKER, PLEASE CONTACT ADMIS CUSTOMER SERVICE AT 1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|------------|---|----|----------------|----|-------------------------|--------------------------|
| 6/03/8 | 8 8* | | B 09 NATURAL GAS 1525 TION MARKET VALUE EXPIRE 1/27/0 LONG: 1.520 | | 1.520 1.809 | US | | 144,720.00 144,720.00 |
| | | LAST TRAD | E DATE: 1/27/09 | | | | | |
| 6/03/8 | 7 7* | | R 09 NATURAL GAS 1560 TION MARKET VALUE EXPIRE 2/24/0 LONG: 1.470 | • | 1.470 1.743 | us | | 122,010.00 122,010.00 |
| | | LAST TRAD | E DATE: 2/24/09 | | | | | |
| 6/03/8 | | 8* OP | V 08 NATURAL GAS 2000 TION MARKET VALUE EXPIRE 10/28/0 SHORT: .290 | | .290 .280 | US | 22,400.00 22,400.00* | |
| | | LAST TRAD | E DATE: 10/28/08 | | | | | |
| 6/03/8 | | 10* OP | C 08 NATURAL GAS 2000 FION MARKET VALUE EXPIRE 11/21/0 SHORT: .415 | | .415 .417 | us | 41,700.00 41,700.00* | |
| | | LAST TRAD | E DATE: 11/21/08 | | | | | |
| 6/03/8 | | 11* OP | N 09 NATURAL GAS 2000 FION MARKET VALUE EXPIRE 12/24/0 SHORT: .580 | | .580 .767 | us | 84,370.00 84,370.00* | |
| | | LAST TRAD | B DATE: 12/24/08 | | | | | |
| 6/03/8 | | | B 09 NATURAL GAS 2100 FION MARKET VALUE EXPIRE 1/27/0 SHORT: .760 | | .760 .796 | US | 63,680.00 63,680.00* | |
| | | LAST TRAD | DATE: 1/27/09 | | | | | |
| 6/03/8 | | | R 09 NATURAL GAS 2100 FION MARKET VALUE EXPIRE 2/24/0 SHORT: .720 | | .720 .863 | us | 60,410.00 60,410.00* | |
| | | LAST TRADI | DATE: 2/24/09 | | | | | |

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

ADM INVESTOR SERVICES, INC. Chicago Board of Trade Building 141 W. Jackson Blvd. Suite 1600A Chicago, IL 60604-3190

STATEMENT DATE: JUN 30, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC.WEALTH.MANAGEMENT

(704) 264 - 2767

PIEDMONT NATURAL GAS CO SOUTH CAROLINA ACCOUNT ATTN MARGARET LAUDER PO BOX 33068 CHARLOTTE NC 28233-3060

PAGE

IF YOU HAVE ANY QUESTIONS OR ISSUES REGARDING YOUR STATEMENT THAT YOU ARE UNABLE TO RESOLVE WITH YOUR BROKER, PLEASE CONTACT ADMIS CUSTOMER SERVICE AT 1/800/654-0461 or 312/242-7200.

| | | ** | * SEG USD *** |
|---|-----------------------------|----|---|
| | 1. BEGINNING ACCT BALANCE | | .00 |
| 1 | 2. P&L AND CASH ACTIVITY | | .00 > (6) |
| ` | 3. ENDING ACCT BALANCE | | .00 |
| | 4. NET FUTURES P&L | | 846,493.00 |
| | 5. NET OPTION PREMIUM | | 324,542.50- |
| | 8. OPTIONS MARKET VALUE | | 3,356,750.00 |
| | 9. ACCT VALUE AT MARKET | | 3,356,750.00 |
| | 11. CONVERTED ACCT VALUE US | | 3,356,750.00 |
| | | | *** CURRENT MONTH *** *** YEAR-TO-DATE ** |
| | FUTURES P&L | US | 846,493.00 3,491,544.35 |
| | OPTION PREMIUM | US | 324,542.50- 810,934.06- |
| | ! | | |

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

| | 10000 | | 1. 4 · | SC Hedging Position Re | port | Secretary of the second | | 1 2 2 3 3 | | | |
|--|--|--|---|--|--|--|---|---|----------------------------------|--|--|
| | | | | THE RESERVE TO THE RESERVE TERMS | | | | | 1 | <u> </u> | |
| | | ander Frederick | | | | | | | | | |
| May-06 (EXPIRED) | 6 | Call Spread | Bought Call at | \$0.900 | 100th | 10.200 | T | 10% | 400/ | 11/2/2005 | 61 |
| May-06 (EXPIRED) May-06 (EXPIRED) | 6 6 | · | Sold Call at | (\$0.080) | 100th | 17.000 | т | 10% | 10% | 11/2/2005 | 61 |
| May-06 (EXPIRED) | 6 | Call Call | Bought Call at Bought Call at | \$0.570 \$0.540 | 100th 100th | 12.750 10.700 | T T | 10% 10% | 20% 30% | 12/6/2005 | 61 |
| May-06 (EXPIRED) | 6 | Call | Bought Call at | \$0.555 | 100th | 10.300 | Ť | 10% | 30% 40% | 1/4/2006 2/1/2006 | 61 61 |
| May-06 (EXERCISED) | 6 | Collar | Bought Call at | \$0.540 | 70th | 7.150 | Т | 10% | | 3/1/2006 | 61 |
| May-06 (EXPIRED) May-06 (SOLD) | 6 6 | | Sold Put at Sold Futures at | (\$0.140) | 30th | 5.750 | Т | 10% | 50% | 3/1/2006 | 61 |
| | | | Sold Futures at | \$7.254 | | | | | | 4/25/2006 | 61 |
| Jun-06 (EXPIRED) | 7 | Call Spread | Bought Call at | \$0.880 | 100th | 10.350 | | 10% | 400/ | 11/2/2005 | 66 |
| Jun-06 (EXPIRED) Jun-06 (EXPIRED) | 7 6 | | Sold Call at | (\$0.080) | 100th | 17.000 | T | 10% | 10% | 11/2/2005 | 66 |
| Jun-06 (EXPIRED) | 6 | Call Spread | Bought Call at Sold Call at | \$0.785 (\$0.200) | 100th 100th | 12.100 17.000 | T T | 10% | 20% | 12/6/2005 | 66 |
| Jun-06 (EXPIRED) | 7 | Call | Bought Call at | \$0.590 | 100th | 10.350 | Ť | 10% 10% | 30% | 12/6/2005 1/9/2006 | 66 66 |
| Jun-06 (EXPIRED) | 6 | Call | Bought Call at | \$0.540 | 100th | 10.900 | Ť | 10% | 40% | 2/1/2006 | 66 |
| Jun-06 (EXPIRED) Jun-06 (EXPIRED) | 7 7 | Collar | Bought Call at | \$0.640 | 70th | 7.350 | T | 10% | 50% | 3/1/2006 | 66 |
| Jun-06 (EXPIRED) | 33 | | Sold Put at Bought Call at | (\$0.200) \$0.210 | 30th 70th | 5.750 | Ţ | 10% | 30 / 0 | 3/1/2006 | 66 |
| Jun-06 (EXERCISED) | 33 | Collar | Sold Put at | (\$0.210) | 40th | 7.300 6.150 | P P | 50% 50% | 100% | 5/1/2006 5/1/2006 | 66 66 |
| Jun-06 (SETTLEMENT) | 33 | | Settlement | \$5.975 | | | | 30% | 100% | 5/25/2006 | 66 |
| Jul-06 (EXPIRED) | 5 | | Bought Call at | \$0.920 | 100# | 10.100 | | | | | |
| Jul-06 (EXPIRED) | 5 | Call Spread | Sold Call at | (\$0.100) | 100th 100th | 10.400 18.000 | T T | 10% 10% | 10% | 11/4/2005 | 54 |
| Jul-06 (EXPIRED) | 5 | Call Spread | Bought Call at | \$0.770 | 100th | 12.950 | τ̈́ | 10% | | 11/4/2005 12/7/2005 | 54 54 |
| Jul-06 (EXPIRED) | 5 | • | Sold Call at | (\$0.200) | 100th | 18.000 | Ť | 10% | 20% | 12/7/2005 | 54 |
| Jul-06 (EXPIRED) Jul-06 (EXPIRED) | 6 5 | Call Call | Bought Call at Bought Call at | \$0.590 | 100th | 10.900 | T | 10% | 30% | 1/9/2006 | 54 |
| Jul-06 (EXPIRED) | 6 | | Bought Call at | \$0.560 \$0.580 | 100th 80th | 11.200 7.850 | T T | 10% 10% | 40% | 2/2/2006 | 54 |
| Jul-06 (EXPIRED) | 6 | Collar | Sold Put at | (\$0.140) | 30th | 5.500 | ÷ | 10% | 50% | 3/2/2006 3/2/2006 | 54 54 |
| Jul-06 (EXPIRED) Jul-06 (EXERCISED) | 27 | Collar | Bought Call at | \$0.340 | 80th | 7.100 | P | 50% | | 5/16/2006 | 5 4 |
| Jul-06 (EXERCISED) Jul-06 (SETTLEMENT) | 27 27 | | Sold Put at Settlement | (\$0.340) \$6.107 | 30th | 6.150 | P | 50% | 100% | 5/16/2006 | 54 |
| | | | Sementerit | \$6.107 | | | | | | 6/27/2006 | 54 |
| Aug-06 (EXPIRED) | 5 | Call Spread | Bought Call at | \$0.935 | 100th | 10.750 | т - | 10% | | 11/3/2005 | 55 |
| Aug-06 (EXPIRED) | 5 | oan opread | Sold Call at | (\$0.100) | 100th | 18.400 | Т | 10% | 10% | 11/3/2005 | 55 55 |
| Aug-06 (EXPIRED) Aug-06 (EXPIRED) | 6 6 | Call Spread | Bought Call at | \$0.875 | 100th | 12.750 | Ţ | 10% | 20% | 12/6/2005 | 55 |
| Aug-06 (EXPIRED) | 5 | | Sold Call at Bought Call at | (\$0.300) \$0.902 | 100th | 17.500 | Ţ | 10% | 20% | 12/6/2005 | 55 |
| Aug-06 (EXERCISED) | 5 | 3-Way | Sold Put at | (\$0.230) | 100th 60th | 10.200 7.000 | T T | 10% 10% | 30% | 1/9/2006 1/9/2006 | 55 55 |
| Aug-06 (EXPIRED) | 5 | • | Sold Call at | (\$0.110) | 100th | 17.000 | Ť | 10% | 50 /0 | 1/9/2006 | 55 55 |
| Aug-06 (SETTLEMENT) | 5 | | Settlement | \$6.887 | | | | | | 7/26/2006 | 00 |
| Aug-06 (EXPIRED) Aug-06 (EXPIRED) | 6 6 | 3-Way | Bought Call at Sold Put at | \$1.150 | 100th | 9.750 | Т | 10% | | 2/1/2006 | 55 |
| Aug-06 (EXPIRED) | 6 | 3-vvay | Sold Call at | (\$0.350) (\$0.150) | 70th 100th | 7.000 17.500 | T T | 10% 10% | 40% | 2/1/2006 | 55 |
| Aug-06 (SETTLEMENT) | 6 | | Settlement | \$6.887 | 10001 | 17.500 | ' | 10% | | 2/1/2006 7/26/2006 | 55 |
| Aug-06 (EXPIRED) | 5 | Collar | Bought Call at | \$0.740 | 90th | 8.000 | T | 10% | 500/ | 3/1/2006 | 55 |
| Aug-06 (EXPIRED) Aug-06 (EXPIRED) | 5 28 | | Sold Put at Bought Call at | (\$0.325) | 40th | 6.000 | T | 10% | 50% | 3/1/2006 | 55 |
| Aug-06 (EXPIRED) | 28 | Collar | Sold Put at | \$0.650 (\$0.380) | 90th 40th | 7.100 6.050 | P P | 50% 50% | 100% | 5/17/2006 | 55 |
| | | | | (40.000) | 7001 | 0.030 | | 30% | | 5/17/2006 | 55 |
| Sept-06 (EXPIRED) | 6 | Call Spread | Bought Call at | \$0.980 | 100th | 11.150 | T | 10% | 10% | 11/2/2005 | 58 |
| Sept-06 (EXPIRED) Sept-06 (EXPIRED) | 6 6 | · | Sold Call at Bought Call at | (\$0.170) | 100th | 18.500 | Ţ | 10% | 1076 | 11/2/2005 | 58 |
| Sept-06 (EXPIRED) | 6 | Call Spread | Sold Call at | \$0.780 (\$0.210) | 100th 100th | 14.000 20.000 | T T | 10% 10% | 20% | 12/6/2005 | 58 |
| Sept-06 (EXPIRED) | 5 | | Bought Call at | \$0.932 | 100th | 10.500 | ÷ | 10% | | 12/6/2005 1/9/2006 | 58 58 |
| Sept-06 (EXERCISED) | 5 | 3-Way | Sold Put at | (\$0.180) | 50th | 6.500 | T | 10% | 30% | 8/28/2006 | 58 |
| Sept-06 (SOLD) Sept-06 (EXPIRED) | 5 5 | , | Bought Futures at Sold Call at | \$6.472 | 400# | 47.000 | _ | | 30% | 8/28/2006 | 58 |
| Sept-06 (EXPIRED) | 6 | | Bought Call at | (\$0.190) \$1.530 | 100th 100th | 17.000 8.850 | T T | 10% 10% | | 1/9/2006 | 58 |
| Sept-06 (EXERCISED) | 6 | 3-Way | Put (Exercised) | (\$0.500) | 70th | 7.000 | ť | 10% | | 2/2/2006 8/28/2006 | 58 58 |
| Sept-06 (SOLD) | 6 | Jivay | Sold Futures at | (\$6.472) | | | | | 40% | 8/28/2006 | 58 |
| Sept-06 (EXPIRED) Sept-06 (EXPIRED) | 6 6 | | Sold Call at Bought Call at | (\$0.200) | 100th | 17.500 | Ţ | 10% | | 2/2/2006 | 58 |
| Sept-06 (EXPIRED) | 6 | 3-Way | Sold Put at | \$0.879 (\$0.260) | 90th 30th | 8.100 5.500 | T T | 10% 10% | 50% | 3/1/2006 | 58 |
| Sept-06 (EXPIRED) | 6 | , | Sold Call at | (\$0.140) | 100th | 14.000 | ÷ | 10% | 30% | 3/1/2006 3/1/2006 | 58 58 |
| Sept-06 (EXPIRED) | 29 | | Bought Call at | \$0.678 | 70th | 7.250 | ₽ | 50% | | 5/26/2006 | 58 |
| Sept-06 (EXPIRED) Sept-06 (EXPIRED) | 29 29 | 3-Way | Sold Put at Sold Call at | (\$0.280) (\$0.120) | 30th | 5.200 | P | 50% | 100% | 5/26/2006 | 58 |
| Oct-06 (EXPIRED) | 9 | 0-2 01 | Bought Call at | \$1.120 | 100th 100th | 11.500 11.000 | <u>Р</u> | 50% 10% | | 5/26/2006 | 58 |
| Oct-06 (EXPIRED) | 9 | Call Spread | Sold Call at | (\$0.300) | 100th | 17.000 | Ť | 10% | 10% | 11/2/2005 11/2/2005 | 87 87 |
| Oct-06 (EXPIRED) | 9 | Call Spread | Bought Call at | \$1.180 | 100th | 12.450 | T | 10% | 208/ | 12/2/2005 | 87 |
| Oct-06 (EXPIRED) Oct-06 (EXPIRED) | 9 8 | -, | Sold Call at | (\$0.350) | 100th | 20.000 | T | 10% | 20% | 12/2/2005 | 87 |
| Oct-06 (EXPIRED) | 8 | 3-Way | Bought Call at Sold Put at | \$0.962 (\$0.200) | 100th 50th | 11.050 6.500 | T T | 10% | 200/ | 1/6/2006 | 87 |
| Oct-06 (EXPIRED) | 8 | | Sold Call at | (\$0.200) | 100th | 18.000 | Ť | 10% 10% | 30% | 1/6/2006 1/6/2006 | 87 87 |
| Oct-06 (SETTLEMENT) | 8 | | Settlement | \$6.500 | | | | .070 | | 1/6/2006 | 87 |
| Oct-06 (EXPIRED) Oct-06 (EXERCISED) | 9 9 | | Bought Call at | \$1.160 | 100th | 11.000 | Ţ | 10% | | 2/1/2006 | 87 |
| Oct-06 (EXPIRED) | 9 | | Sold Put at Sold Call at | (\$0.500) (\$0.300) | 70th | 7.000 | T | 10% | 40% | 2/1/2006 | 87 |
| Oct-06 (SETTLEMENT) | 9 | | Settlement | \$7.000 | 100th | 18.500 | T | 10% | | 2/1/2006 | 87 87 |
| O-4 00 (E)(D)DED) | 8 | | Bought Call at | \$1.009 | 80th | 7.750 | т | 10% | | 3/6/2006 | 87 87 |
| | 8 | | Sold Put at | (\$0.390) | 30th | 5.900 | Т | 10% | 50% | 3/6/2006 | 87 |
| Oct-06 (EXERCISED) | | | Sold Call at Settlement | (\$0.140) | 100th | 14.500 | Т | 10% | | 3/6/2006 | 87 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) | 8 | | | | | | | 50% | | 2/1/2006 | 87 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) | 8 8 | | | \$5.900 \$0.560 | 80#5 | 7.050 | | | | | |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) Oct-06 (EXPIRED) Oct-06 (EXERCISED) | 8 | | Bought Call at Sold Put at | \$0.560 | 80th 30th | 7.950 5.950 | P P | | 100% | 6/29/2006 | 87 |
| Oct-06 (EXERCISÉD) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) | 8 8 44 44 44 | 3-Way | Bought Call at Sold Put at Sold Call at | \$0.560 (\$0.460) (\$0.100) | 80th 30th 100th | 7.950 5.950 12.450 | | 50% 50% | 100% | 6/29/2006 6/29/2006 6/29/2006 | 87 87 87 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) | 8 8 44 44 44 | 3-Way | Bought Call at Sold Put at Sold Call at Settlement | \$0.560 (\$0.460) (\$0.100) \$5.950 | 30th 100th | 5.950 12.450 | P P | 50% 50% | 100% | 6/29/2006 6/29/2006 6/29/2006 | 87 87 87 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) | 8 8 44 44 44 | 3-Way | Bought Call at Sold Put at Sold Call at Settlement Bought Call at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.890 | 30th 100th 90th | 5.950 12.450 10.300 | P P | 50% 50% | | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 | 87 87 87 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXTILEMENT) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) NOV-06(EXPIRED) NOV-06(EXPIRED) NOV-06(EXPIRED) | 8 8 44 44 44 44 8 | 3-Way | Bought Call at Sold Put at Sold Call at Settlement | \$0.560 (\$0.460) (\$0.100) \$5.950 | 30th 100th 90th 30th | 5.950 12.450 10.300 6.000 | P P T T | 50% 50% 10% | 100% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 | 87 87 87 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) | 8 8 44 44 44 45 8 8 8 8 | 3-Way 3-Way | Bought Call at Sold Put at Sold Call at Settlement Bought Call at Sold Put at Sold Call at Bought Call at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 | 30th 100th 90th 30th 100th 80th | 5.950 12.450 10.300 6.000 17.000 9.500 | P P | 50% 50% | 10% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 | 87 87 87 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) | 8 8 44 44 44 8 8 8 7 | 3-Way 3-Way Call Spread | Bought Call at Sold Put at Sold Call at Settlement Bought Call at Sold Put at Sold Put at Bought Call at Sold Put at Sold Put at Sold Call at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) | 30th 100th 90th 30th 100th 80th 100th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 | P P T T T T | 50% 50% 10% 10% 10% 10% | | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/5/2006 | 87 87 87 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) Nov-06(EXPIRED) | 8 8 44 44 44 44 8 8 8 7 7 | 3-Way 3-Way Call Spread | Bought Call at Sold Put at Sold Call at Settlement Bought Call at Sold Put at Sold Call at Bought Call at Bought Call at Bought Call at Bought Call at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 | 30th 100th 90th 30th 100th 80th 100th 90th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 | P P T T T T | 50% 50% 10% 10% 10% 10% 20% | 10% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/5/2006 7/6/2006 | 87 87 87 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) NOV-06 (EXPIRED) | 8 8 44 44 44 8 8 8 7 | 3-Way 3-Way Call Spread 3-Way | Bought Call at Sold Put at Sold Call at Sold Call at Settlement Bought Call at Sold Put at Sold Call at Bought Call at Sold Call at Sold Call at Sold Call at Sold Coll at | \$0.550 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 (\$0.360) | 30th 100th 90th 30th 100th 80th 100th 90th 30th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 | P P T T T T P | 50% 50% 10% 10% 10% 10% 20% 20% | 10% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/6/2006 7/6/2006 | 87 87 76 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06 (EXPIRED) | 8 8 44 44 44 8 8 8 7 7 7 15 15 | 3-Way 3-Way Call Spread 3-Way | Bought Call at Sold Put at Sold Call at Settlement Bought Call at Sold Put at Sold Put at Sold Call at Bought Call at Bought Call at Bought Call at Sold Put at Sold Put at Sold Call at Bought Call at Bought Call at Bought Call at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 | 30th 100th 90th 30th 100th 80th 100th 90th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 | P P T T T T | 50% 50% 10% 10% 10% 10% 20% 20% | 10% 20% 40% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/6/2006 7/6/2006 7/6/2006 | 87 87 87 76 76 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) | 8 8 44 44 44 44 8 8 8 7 7 7 15 15 15 13 | 3-Way 3-Way Call Spread 3-Way Collar | Bought Call at Sold Put at Sold Call at Sold Call at Settlement Bought Call at Sold Put at Sold Call at Bought Call at Sold Put at | \$0.550 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 (\$0.360) (\$0.150) \$0.445 (\$0.125) | 30th 100th 90th 30th 100th 80th 100th 90th 30th 100th 80th 30th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 14.000 9.300 6.500 | P P T T T T P P P | 50% 50% 10% 10% 10% 10% 20% 20% 40% 40% | 10% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/6/2006 7/6/2006 | 87 87 76 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) | 8 8 44 44 44 8 8 8 7 7 15 15 15 31 31 | 3-Way 3-Way Call Spread 3-Way Collar Futures | Bought Call at Sold Put at Sold Call at Settlement Bought Call at Sold Put at Sold Call at Bought Call at Sold Put at Sold Put at Sold Put at Bought Call at Bought Call at Bought Call at Bought Future at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 (\$0.360) (\$0.150) \$0.445 (\$0.125) \$0.000 | 30th 100th 90th 30th 100th 80th 100th 90th 30th 100th 80th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 6.250 9.300 | P P T T T T P P P | 50% 50% 10% 10% 10% 10% 20% 20% 20% 40% | 10% 20% 40% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 7/5/2006 7/5/2006 7/6/2006 7/6/2006 9/6/2006 9/6/2006 9/6/2006 | 87 87 87 76 76 76 76 76 76 76 76 76 |
| Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) | 8 8 44 44 44 8 8 8 7 7 7 15 15 15 15 15 15 | 3-Way 3-Way Call Spread 3-Way Collar Futures | Bought Call at Sold Put at Sold Call at Sold Call at Settlement Bought Call at Sold Call at Sold Call at Bought Call at Sold Call at Sold Call at Sold Call at Bought Call at Sold Call at Sold Put at Sold Put at Sold Put at Sold Put at Bought Call at Sold Put at Sold Put at Sold Put at | \$0.550 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 (\$0.560) (\$0.150) \$0.445 (\$0.125) \$0.000 \$7.148 | 30th 100th 90th 30th 100th 80th 100th 90th 30th 100th 80th 30th 80th 30th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 14.000 9.300 6.500 5.840 | P T T T T P P T T | 50% 50% 10% 10% 10% 20% 20% 20% 40% 40% 20% | 10% 20% 40% 80% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 7/5/2006 7/5/2006 7/6/2006 7/6/2006 9/6/2006 9/6/2006 9/6/2006 10/27/2006 | 87 87 87 76 76 76 76 76 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (SETTLEMENT) Nov-06(EXPIRED) | 8 8 44 44 44 8 8 8 7 7 15 15 15 31 31 | 3-Way Call Spread 3-Way Collar Futures | Bought Call at Sold Put at Sold Call at Settlement Bought Call at Sold Put at Sold Call at Bought Call at Sold Put at Sold Put at Sold Put at Bought Call at Bought Call at Bought Call at Bought Future at | \$0.550 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.360) (\$0.360) (\$0.150) \$0.445 (\$0.125) \$0.000 \$7.148 | 30th 100th 90th 30th 100th 80th 100th 90th 30th 100th 80th 30th 80th 30th 40th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 14.000 9.300 6.500 5.840 | P P T T T T T T T T T T T T T T T T T T | 50% 50% 10% 10% 10% 20% 20% 20% 40% 20% | 10% 20% 40% 80% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/6/2006 7/6/2006 9/6/2006 9/6/2006 9/6/2006 10/27/2006 10/27/2006 | 87 87 87 76 76 76 76 76 76 76 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) Doc-06 (EXPIRED) Doc-06 (EXERCISED) Doc-06 (EXERCISED) Doc-06 (EXPIRED)) Sold Futures | 8 8 44 44 44 8 8 8 7 7 7 15 15 15 15 15 15 15 15 19 19 | 3-Way Call Spread 3-Way Collar Futures Collar Futures | Bought Call at Sold Put at Sold Call at Sold Call at Settlement Bought Call at Sold Call at Sold Call at Sold Call at Bought Call at Sold Call at Sold Call at Sold Call at Bought Call at Sold Put at | \$0.550 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 (\$0.150) \$0.445 (\$0.125) \$0.000 \$7.148 \$0.760 (\$0.300) \$8.001 | 30th 100th 90th 30th 100th 80th 100th 90th 30th 100th 80th 30th 80th 30th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 14.000 9.300 6.500 5.840 | P T T T T P P T T | 50% 50% 10% 10% 10% 20% 20% 20% 40% 40% 20% | 10% 20% 40% 80% 100% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 7/5/2006 7/5/2006 7/6/2006 7/6/2006 9/6/2006 9/6/2006 10/27/2006 10/3/2006 | 87 87 87 76 76 76 76 76 76 76 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) Doc-06 (EXERCISED) Dec-06 (EXERCISED) Dec-06 (EXERCISED) Sold Futures | 8 8 44 44 44 8 8 8 8 7 7 15 15 15 31 15 15 15 19 19 19 | 3-Way Call Spread 3-Way Collar Futures Collar Futures Futures | Bought Call at Sold Put at Sold Put at Sold Call at Sold Call at Sold Put at Sold Put at Sold Call at Sold Call at Bought Call at Sold Call at Sold Call at Sold Call at Bought Call at Sold Put at Sold Futures Bought Call at Sold Futures at Sold Futures at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 (\$0.360) (\$0.150) \$0.445 (\$0.125) \$0.000 \$7.148 \$0.760 (\$0.300) \$8.001 | 30th 100th 90th 30th 100th 80th 100th 90th 30th 100th 80th 30th Below 20th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 14.000 9.300 6.500 5.840 7.300 6.250 | P P T T T T T T T T T T T T T T T T T T | 50% 50% 10% 10% 10% 10% 20% 20% 20% 40% 40% 40% 20% | 10% 20% 40% 80% 100% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/6/2006 7/6/2006 9/6/2006 9/6/2006 9/6/2006 10/27/2006 10/27/2006 | 87 87 87 76 76 76 76 76 76 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06 (EXPIRED) Sold Futures Dec-06 (EXPIRED) Dec-06 (EXPIRED) | 8 8 44 44 44 8 8 8 7 7 15 15 15 15 15 15 19 19 9 10 | 3-Way Call Spread 3-Way Collar Futures Collar Futures Call Spread | Bought Call at Sold Put at Sold Call at Sold Call at Sold Call at Sold Put at Sold Put at Sold Call at Bought Call at Bought Call at Sold Call at Bought Call at Sold Put at Sold Futures Bought Call at Sold Futures Bought Call at Sold Futures Sold Futures at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.880 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 (\$0.360) (\$0.150) \$0.445 (\$0.125) \$0.000 \$7.148 \$0.760 (\$0.300) \$8.001 \$8.002 | 30th 100th 90th 30th 100th 80th 100th 90th 30th 30th 30th 30th 80th 30th 20th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 14.000 9.300 6.500 5.840 7.300 6.250 | P P T T T T T T T T T T T T T T T T T T | 50% 50% 10% 10% 10% 10% 20% 20% 20% 40% 40% 20% | 10% 20% 40% 80% 100% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/6/2006 7/6/2006 9/6/2006 9/6/2006 9/6/2006 10/27/2006 10/3/2006 11/27/2006 11/27/2006 11/27/2006 | 87 87 76 76 76 76 76 76 76 76 76 76 76 76 76 |
| Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Oct-06 (EXERCISED) Oct-06 (EXERCISED) Oct-06 (EXPIRED) Oct-06 (EXPIRED) Nov-06(EXPIRED) Doc-06 (EXERCISED) Dec-06 (EXERCISED) Dec-06 (EXERCISED) Sold Futures | 8 8 44 44 44 8 8 8 8 7 7 15 15 15 31 15 15 15 19 19 19 | 3-Way Call Spread 3-Way Collar Futures Collar Futures Cullar C | Bought Call at Sold Put at Sold Put at Sold Call at Sold Call at Sold Put at Sold Put at Sold Call at Sold Call at Bought Call at Sold Call at Sold Call at Sold Call at Bought Call at Sold Put at Sold Futures Bought Call at Sold Futures at Sold Futures at | \$0.560 (\$0.460) (\$0.100) \$5.950 \$0.890 (\$0.230) (\$0.170) \$0.660 (\$0.120) \$0.860 (\$0.360) (\$0.150) \$0.445 (\$0.125) \$0.000 \$7.148 \$0.760 (\$0.300) \$8.001 | 30th 100th 90th 30th 100th 80th 100th 90th 30th 100th 80th 30th Below 20th | 5.950 12.450 10.300 6.000 17.000 9.500 15.000 8.500 6.250 14.000 9.300 6.500 5.840 7.300 6.250 | P P T T T T T T T T T T T T T T T T T T | 50% 50% 10% 10% 10% 10% 20% 20% 20% 40% 40% 40% 20% | 10% 20% 40% 80% 100% | 6/29/2006 6/29/2006 6/29/2006 6/5/2006 6/5/2006 6/5/2006 7/5/2006 7/6/2006 7/6/2006 9/6/2006 9/6/2006 9/26/2006 10/27/2006 10/3/2006 11/27/2006 11/27/2006 | 87 87 76 76 76 76 76 76 76 76 76 76 76 76 99 |

| Dec-06 (EXPIRED) | 10 | Quilai | Sold Put at | (\$0.450) | 40th | 7.500 | т | 10% | 4U /0 | 7/5/0000 | |
|---------------------------------------|----------|-----------------|--------------------------------|------------------------|---------------|------------------|--------|------------|-------|--------------------------|------------|
| Dec-06 (EXPIRED) | 10 | | Bought Call at | \$1.350 | 90th | 11.500 | ÷ | 10% | | 7/5/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | 3-Way | Sold Put at | (\$0.300) | 40th | 7.500 | Ť | 10% | 30% | 8/1/2006 8/1/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | | Sold Call at | (\$0.300) | 100th | 19.000 | Ť | 10% | 0070 | 8/1/2006 | 99 99 |
| Dec-06 (EXPIRED) | 10 | | Bought Call at | \$0.800 | 90th | 12.150 | Ť | 10% | | 9/6/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | 3-Way | Sold Put at | (\$0.150) | 30th | 7.000 | т | 10% | 40% | 9/6/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | | Sold Call at | (\$0.250) | 100th | 17.000 | Т | 10% | | 9/6/2006 | 99 |
| Dec-06 (EXPIRED) Dec-06 (EXPIRED) | 40 | 0.14/ | Bought Call at | \$0.810 | 50th | 8.000 | P | 40% | | 9/20/2006 | 99 |
| Dec-06 (EXPIRED) | 40 40 | 3-Way | Sold Put at | (\$0.400) | 30th | 6.750 | Р | 40% | 80% | 9/20/2006 | 99 |
| Jan-07 (EXERCISED) | 11 | | Sold Call at | (\$0.100) | 90th | 12.500 | P | 40% | | 9/20/2006 | 99 |
| Jan-07 (EXERCISED) | 11 | | Sold Put at Sold Put at | (\$0.390) | 80th | 7.500 | T | 10% | | 7/5/2006 | 109 |
| Jan-07 (EXERCISED) | 10 | | Sold Put at | (\$0.255) | 40th | 7.500 | Ţ | 10% | | 8/3/2007 | 109 |
| Jan-07 (EXERCISED) | 44 | | Sold Put at | (\$0.210) (\$0.360) | 30th 30th | 7.000 | T P | 10% | | 9/7/2006 | 109 |
| Jan-07 (EXERCISED) | 21 | | Sold Put at | (\$0.300) | 20th | 6.500 6.250 | T | 40% | | 9/22/2007 | 109 |
| Jan-07 (EXPIRED) | 21 | | Sold Futures at | \$6.113 | 2001 | 0.230 | ! | 20% | | 10/3/2006 | 109 |
| Jan-07 (EXPIRED) | 10 | | Sold Futures at | \$6.115 | | | | | | 12/26/2006 | 109 |
| Jan-07 (EXPIRED) | 66 | | Sold Futures at | \$6.116 | | | | | | 12/26/2006 12/26/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | | Bought Call at | \$1.210 | 90th | 12.400 | т | 10% | | 6/6/2006 | 109 109 |
| Jan-07 (EXPIRED) | 11 | 3-Way | Sold Put at | (\$0.113) | 30th | 6.000 | Ť | 10% | 10% | 6/6/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | | Sold Call at | (\$0.490) | 100th | 18.000 | Ť | 10% | | 6/6/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | 3-Way | Bought Call at | \$1.400 | 100th | 11.000 | Ť | 10% | 000/ | 7/5/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | o may | Sold Call at | (\$0.250) | 100th | 20.000 | Т | 10% | 20% | 7/5/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | 3-Way | Bought Call at | \$1.520 | 90th | 12.450 | Т | 10% | 000/ | 8/3/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | | Sold Call at | (\$0.500) | 100th | 19.500 | т | 10% | 30% | 8/3/2006 | 109 |
| Jan-07 (EXPIRED) | 10 | 3-Way | Bought Call at | \$1.156 | 90th | 12.000 | T | 10% | 40% | 9/7/2006 | 109 |
| Jan-07 (EXPIRED) Jan-07 (EXPIRED) | 10 | -, | Sold Call at | (\$0.430) | 100th | 17.000 | T | 10% | 40% | 9/7/2006 | 109 |
| Jan-07 (EXPIRED) | 44 | 3-Way | Bought Call at | \$0.883 | 60th | 8.500 | Р | 40% | 80% | 9/22/2006 | 109 |
| Jan-07 (EXPIRED) Jan-07 (EXPIRED) | 44 21 | • | Sold Call at | (\$0.200) | 100th | 13.000 | P | 40% | U76 | 9/22/2006 | 109 |
| Feb-07 (EXERCISED) | 9 | | Bought Call at | \$0.770 | 60th | 8.450 | T | 20% | | 10/3/2006 | 109 |
| Feb-07 (EXERCISED) | 8 | | Sold Put at | (\$0.480) | 80th | 7.500 | Т | 10% | | 7/5/2007 | 85 |
| Feb-07 (EXPIRED) | 17 | Futures | Sold Put at Sold Futures at | (\$0.400) | 100th | 7.500 | Т | 10% | | 8/1/2007 | 85 |
| Feb-07 (EXPIRED) | 8 | ruluies | | 64 407 | | 7.179 | _ | | | 1/26/2007 | 85 |
| Feb-07 (EXPIRED) | 8 | 3-Way | Bought Call at Sold Put at | \$1.407 | 90th | 12.300 | Ţ | 10% | | 6/6/2006 | 85 |
| Feb-07 (EXPIRED) | 8 | Jivay | Sold Ful at | (\$0.200) | 30th | 6.000 | Ţ | 10% | 10% | 6/6/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | | Bought Call at | (\$0.600) | 100th | 18.000 | Ţ | 10% | | 6/6/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | 3-Way | Sold Call at | \$1.600 (\$0.370) | 100th | 11.000 | Ţ | 10% | 0004 | 7/5/2006 | 85 |
| 2/7/2007 (EXERCISED See Above) | • | o may | Sold Put at | (\$0.370) | 100th | 20.000 | Т | 10% | 20% | 7/5/2006 | 85 |
| Feb-07 (EXPIRED) | 8 | | Bought Call at | \$1.540 | 100th | 12 400 | - | 10% | | 7/5/2006 | 85 |
| Feb-07 (EXPIRED) | 8 | 3-Way | Sold Call at | (\$0.400) | 40th | 13.400 23.000 | T T | 10% | 200/ | 8/1/2006 | 85 |
| 2/7/2007 (EXERCISED See Above) | | | Sold Put at | (\$0.400) | 7001 | 23.000 | 1 | 10% | 30% | 8/1/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | | Bought Call at | \$1.470 | 90th | 12.300 | т | 10% 10% | | 8/1/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | 3-Way | Sold Call at | (\$0.610) | 100th | 18.000 | Ť | 10% | 40% | 9/6/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | | Sold Put at | (\$0.344) | 30th | 7.000 | Ť | 10% | 4070 | 9/6/2006 | 85 05 |
| Feb-07 (EXPIRED) | 34 | | Bought Call at | \$1.120 | 60th | 8.550 | P | 40% | | 9/6/2006 9/22/2006 | 85 05 |
| Feb-07 (EXPIRED) | 34 | 3-Way | Sold Put at | (\$0.450) | 30th | 6.500 | P | 40% | 80% | 9/22/2006 | 85 85 |
| Feb-07 (EXPIRED) | 34 | | Sold Call at | (\$0.350) | 100th | 13.000 | P | 40% | 0075 | 9/22/2006 | 85 |
| Feb-07 (EXPIRED) | 17 | | Bought Call at | \$1.150 [°] | 60th | 8.150 | Ť | 20% | | 10/2/2006 | 85 |
| Feb-07 (EXPIRED) | 17 | 3-Way | Sold Put at | (\$0.380) | 20th | 6.250 | T | 20% | 100% | 10/2/2006 | 85 |
| Feb-07 (EXPIRED) | | | Sold Call at | (\$0.300) | 90th | 12.800 | T | 20% | | 10/2/2006 | 85 |
| Mar-07 (EXPIRED) | 7 | | Bought Call at | \$1.550 | 90th | 12.050 | т — | 10% | | 6/5/2006 | 66 |
| Mar-07 (EXPIRED) Mar-07 (EXPIRED) | 7 | 3-Way | Sold Put at | (\$0.230) | 30th | 6.000 | T | 10% | 10% | 6/5/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | | Sold Call at | (\$0.720) | 100th | 18.000 | T | 10% | | 6/5/2006 | 66 |
| Mar-07 (EXPIRED) | 6 6 | 2 14/0 | Bought Call at | \$1.850 | 100th | 10.400 | Т | 10% | | 7/5/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | 3-Way | Sold Call at | (\$0.500) | 100th | 20.000 | Т | 10% | 20% | 7/5/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | | Sold Put at Bought Call at | (\$0.600) | 80th | 7.500 | Ţ | 10% | | 7/5/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | 3-Way | Sold Put at | \$2.040 | 90th | 11.900 | Ţ | 10% | 00 | 8/1/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | J-vvay | Sold Put at Sold Call at | (\$0.650) (\$0.650) | 40th | 7.500 | T | 10% | 30% | 8/1/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | | Bought Call at | | 100th | 20.000 | T | 10% | | 8/1/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | 3-Way | Sold Put at | \$1.740 (\$0.450) | 90th | 12.000 | T | 10% | 400/ | 9/6/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | , | Sold Call at | (\$0.800) | 30th | 7.000 | Ţ | 10% | 40% | 9/6/2006 | 66 |
| Mar-07 (EXPIRED) | 26 | | Bought Call at | \$1.323 | 100th 60th | 18.000 8.100 | T P | 10% | | 9/6/2006 | 66 |
| Mar-07 (EXPIRED) | 26 | 3-Way | Sold Put at | (\$0.550) | 20th | 8.100 6.250 | P | 40% | 900/ | 9/21/2006 | 66 |
| Mar-07 (EXPIRED) | 26 | - ·· - , | Sold Call at | (\$0.450) | 100th | 13.000 | P | 40% | 80% | 9/21/2006 | 66 |
| Mar-07 (EXPIRED) | 14 | 0-#- | Bought Call at | \$0.980 | 70th | 8.700 | T | 40% 20% | | 9/21/2006 | 66 |
| Mar-07 (EXPIRED) | 14 | Collar | Sold Put at | (\$0.520) | 20th | 6.250 | Ť | 20% | 100% | 10/3/2006 | 66 |
| Apr-07 (EXERCISED) | 12 | | Bought Call at | \$0.550 | 50th | 6.750 | Ť | 20% | | 10/3/2006 | 61 |
| Apr-07 (EXERCISED) | 13 | | Bought Call at | \$0.500 | 70th | 7.000 | Ť | 20% | | 1/3/2007 1/4/2004 | 61 61 |
| Sold Futures | 12 | Futures | - | === | | 7.503 | • | 2070 | | 3/27/2007 | 61 |
| Sold Futures | 13 | Futures | | | | 7.503 | | | | 3/27/2007 | 61 |
| Apr-07 (EXPIRED) | 6 | | Bought Call at | \$0.751 | 60th | 7.850 | Т | 10% | | 11/6/2006 | 61 |
| Apr-07 (EXPIRED) | 6 | 3-Way | Sold Put at | (\$0.250) | 20th | 6.000 | Ť | 10% | 10% | 11/6/2006 | 61 |
| Apr-07 (EXPIRED) | 6 | | Sold Call at | (\$0.050) | 100th | 14.000 | Ť | 10% | | 11/6/2006 | 61 |
| Apr-07 (EXPIRED) | 6 | Ca11 | Bought Call at | \$0.860 | 80th | 8.250 | Ť | 10% | 00 | 12/1/2006 | 61 |
| Apr-07 (EXPIRED) | 6 | Spread | Sold Call At | (\$0.100) | 100th | 13.000 | Ť | 10% | 20% | 12/1/2006 | 61 |
| Apr-07 (EXPIRED) | | | Bought Call at(Exercise | ed - See Above) | | | | 20% | | ,2000 | ٠. |
| Apr-07 (EXPIRED) | 12 | 3-Way | Sold Put at | (\$0.250) | 10th | 5.500 | Т | 20% | 40% | 1/3/2007 | 61 |
| Apr-07 (EXPIRED) | 12 | | Sold Call at | (\$0.060) | 100th | 10.050 | T | 20% | | 1/3/2007 | 61 |
| Apr-07 (EXPIRED) _Apr-07 (EXPIRED) | 42 | Collar | Bought Call at(Exercise | | | | | 20% | 60% | | |
| ANI-VI (EXFIRED) | 13 | | Sold Put at | (\$0.230) | 10th | 5.500 | T | 20% | 00% | 1/4/2007 | 61 |
| | | | | | | | | | | | |

| | * A | | | SC Hedging Position F | teport | Law of the Control | | and weight | | | - |
|--------------------|-----------|----------|---|-----------------------|--------|--------------------|----------|------------|------|------------|----|
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| May-07 (EXERCISED) | 12 | | Bought Call at | \$0.560 | 70th | 7.050 | Ť | 20% | | 40/00/0000 | |
| May-07 (EXERCISED) | 13 | | Bought Call at | \$0.550 | 70th | 7.100 | ÷ | 20% | | 12/29/2006 | 6 |
| Sold Futures | 12 | Futures | 3 | 40.000 | 7001 | 7.689 | • | 2076 | | 1/4/2007 | 6 |
| old Futures | 13 | Futures | | | | 7.689 | | | | 4/25/2007 | 6 |
| lay-07 (EXPIRED) | 6 | 7 010100 | Bought Call at | \$0.811 | 60th | 7.950 | - | 400/ | | 4/25/2007 | 6 |
| lay-07 (EXPIRED) | 6 | 3-Way | Sold Put at | (\$0.280) | | | 1 | 10% | 400/ | 11/6/2006 | 6 |
| lay-07 (EXPIRED) | 6 | o, | Sold Call at | (\$0.280) | 20th | 6.000 | 1 | 10% | 10% | 11/6/2006 | 6 |
| May-07 (EXPIRED) | 6 | Ca11 | Bought Call at | \$0.824 | 100th | 13.500 | 1 | 10% | | 11/6/2006 | 6 |
| May-07 (EXPIRED) | 6 | Spread | Sold Call At | | 80th | 8.550 | <u>T</u> | 10% | 20% | 12/1/2006 | 6 |
| lay-07 (EXPIRED) | v | Opicad | | (\$0.060) | 100th | 14.500 | Т | 10% | | 12/1/2006 | 6 |
| lay-07 (EXPIRED) | 5 | 3-Way | Bought Call at(Exercised Sold Put at | | | | | | | 12/29/2006 | 6 |
| lay-07 (EXPIRED) | 7 | 3-vvay | Sold Put at | (\$0.565) | 40th | 6.150 | Т | 20% | 40% | 12/26/2006 | 6 |
| lay-07 (EXPIRED) | , | | | (\$0.570) | 40th | 6.150 | Т | 20% | | 12/29/2006 | 6 |
| lay-07 (EXPIRED) | 13 | Collar | Bought Call at(Exercised | | | | | | 60% | | 6 |
| un-07 - Exercised | 13 | | Sold Put at | (\$0.280) | 10th | 5.500 | T | 20% | | 1/4/2007 | 6 |
| un-07 - Exercised | 14 | | Bought Call at | \$0.720 | 70th | 7.000 | Т | 20% | | 1/3/2007 | 6 |
| old Futures | | | Bought Call at | \$0.710 | 70th | 7.000 | Т | 20% | | 1/4/2007 | 6 |
| old Futures | 13 | Futures | | | | 7.642 | | | | 5/25/2007 | 60 |
| un-07 - Expired | 14 | Futures | | | | 7.642 | | | | 5/25/2007 | 66 |
| | <u>′</u> | | Bought Call at | \$0.879 | 60th | 8.000 | Т | 10% | | 11/6/2006 | 6 |
| un-07 - Expired | <u> 7</u> | 3-Way | Sold Put at | (\$0.300) | 20th | 6.000 | т | 10% | 10% | 11/6/2006 | 6 |
| un-07 - Expired | 7 | | Sold Call at | (\$0.100) | 100th | 13.500 | т | 10% | | 11/6/2006 | 6 |
| un-07 - Expired | 6 | | Bought Call at | \$1.104 | 70th | 8.050 | Т | 10% | | 12/1/2006 | 66 |
| un-07 - Expired | 6 | 3-Way | Sold Put at | (\$0.230) | 20th | 6.100 | Ť | 10% | 20% | 12/1/2006 | 66 |
| un-07 - Expired | 6 | | Sold Call at | (\$0.110) | 100th | 14.000 | т | 10% | | 12/1/2006 | 66 |
| un-07 - Expired | | | Bought Call at (Exercised | | | 500 | • | .070 | | 1/3/2007 | 66 |
| | | | • (| | | | | | | 1/3/2007 | 66 |

| Jun-07 - Expired Jun-07 - Expired | 13 13 | 3-Way | Sold Put at Sold Call at | (\$0.300) (\$0.160) | 10th | 5.500 | Ţ | 20% | 40% | 1/3/2007 | 66 |
|---|--|----------------------------|---|--|--|---|--|---------------------------------|-------------|---|-----------------------------------|
| Jun-07 - Expired | | 0.141- | Bought Call at (Exercised - See Al | bove) | 100th | 10.000 | Т | 20% | | 1/3/2007 1/4/2007 | 66 66 |
| Jun-07 - Expired Jun-07 - Expired | 14 14 | 3-Way | Sold Put at Sold Call at | (\$0.300) (\$0.150) | 10th 100th | 5.500 10.000 | T T | 20% | 60% | 1/4/2007 | 66 |
| Jul-07 - Expired | 5 | 0.111 | Bought Call at | \$0.919 | 60th | 8.100 | - | 20% 10% | | 1/4/2007 11/6/2006 | 66 54 |
| Jul-07 - Expired Jul-07 - Expired | 5 5 | 3-Way | Sold Put at Sold Call at | (\$0.330) (\$0.110) | 20th 100th | 6.000 14.000 | T T | 10% | 10% | 11/6/2006 | 54 |
| Jul-07 - Expired Jul-07 - Expired | 6 | 0.14 | Bought Call at | \$1.164 | 70th | 8.200 | τ̈́ | 10% 10% | | 11/6/2006 12/1/2006 | 54 54 |
| Jul-07 - Expired | 6 6 | 3-Way | Sold Put at Sold Call at | (\$0.240) (\$0.160) | 20th 100th | 6.000 14.000 | T T | 10% 10% | 20% | 12/1/2006 | 54 |
| Jul-07 - Expired | 21 | 0.44- | Bought Call at | \$0.760 | 80th | 7.250 | Ť | 40% | | 12/1/2006 1/4/2007 | 54 54 |
| Jul-07 - Expired Jul-07 - Expired | 21 21 | 3-Way | Sold Put at Sold Call at | (\$0.350) (\$0.150) | 10th 100th | 5.500 11.000 | T T | 40% | 60% | 1/4/2007 | 54 |
| Jul-07 - Expired | 22 | Collar | Bought Call at | (\$0.150) | 50th | 7.100 | P | 40% 40% | 100% | 1/4/2007 6/25/2007 | 54 54 |
| Jul-07 - Expired Aug-07 - Exercised | | Put | Sold Put at Sold Put at | (\$0.370) | 40th 20th | 6.850 | <u>Р</u> Т | 40% | | 6/25/2007 | 54 |
| Aug-07 - Exercised | 6 | Put | Sold Put at | (\$0.240) | 20th | 6.000 | Ť | 10% 10% | 10% 20% | 7/26/2007 7/26/2007 | 55 55 |
| Aug-07 - Exercised Aug-07 - Exercised | 6 11 | Put Put | Sold Put at Sold Put at | (\$0.535) (\$0.080) | 20th 20th | 6.000 6.000 | T T | 10% | 30% | 7/26/2007 | 55 |
| Aug-07 - Exercised | 6 | Put | Sold Put at | (\$0.200) | 40th | 6.250 | Ť | 20% 10% | 100% 50% | 7/26/2007 7/26/2007 | 55 55 |
| Sold Futures Sold Futures | 28 6 | Futures Futures | | | | | | | | 7/26/2007 | 55 |
| Aug-07 - EXPIRED | 5 | | Bought Call at | \$0.979 | 70th | 8.350 | т | 10% | | 7/26/2007 11/6/2006 | 55 55 |
| Aug-07 - EXPIRED Aug-07 - EXPIRED | 5 | 3-Way | SOLD PUT AT (SEE ABOVE) Sold Call at | (\$0.130) | 100th | 45.000 | - | 400/ | 10% | | |
| Aug-07 - EXPIRED | 6 | | Bought Call at | \$1.300 | 70th | 15.000 8.250 | T T | 10% 10% | | 11/6/2006 12/1/2006 | 55 55 |
| Aug-07 - EXPIRED Aug-07 - EXPIRED | 6 | 3-Way | SOLD PUT AT (SEE ABOVE) Sold Call at | (40.000) | | | | | 20% | | 55 |
| Aug-07 - EXPIRED | 6 | | Bought Call at | (\$0.300) \$1.050 | 100th 60th | 14.000 6.950 | T T | 10% 10% | | 12/1/2006 1/4/2007 | 55 55 |
| Aug-07 - EXPIRED Aug-07 - EXPIRED | e | 3-Way | SOLD PUT AT (SEE ABOVE) | | | | | | 30% | 1/4/2007 | 55 |
| Aug-07 - EXPIRED | 6 5 | Call | Sold Call at Bought Call at | (\$0.230) \$0.540 | 100th 100th | 11.000 9.400 | T T | 10% 10% | | 1/4/2007 | 55 56 |
| Aug-07 - EXPIRED | 5 | Spread | Sold Call At | (\$0.080) | 100th | 14.000 | T | 10% | 40% | 2/1/2007 2/1/2007 | 55 55 |
| Aug-07 - EXPIRED Aug-07 - EXPIRED | 6 | Collar | Bought Call at SOLD PUT AT (SEE ABOVE) | \$0.670 | 100th | 7.950 | Т | 10% | 50% | 3/1/2007 | 55 |
| Aug-07 - EXPIRED | 16 | Call | Bought Call at | \$0.280 | 60th | 7.300 | Р | 30% | 80% | 6/26/2007 | 55 |
| Aug-07 - EXPIRED Aug-07 - EXPIRED | 11 | Collar | Bought Call at SOLD PUT AT (SEE ABOVE) | \$0.350 | 30th | 6.750 | P | 20% | 100% | 6/29/2007 | 55 |
| Sep-07 - EXERCISED | 6 | | Sold Put at | (\$0.380) | 20th | 6.000 | Т | 10% | | 11/3/2006 | 58 |
| Sep-07 - EXERCISED Sep-07 - EXERCISED | 6 5 | | Sold Put at | (\$0.340) | 20th | 6.000 | Ť | 10% | | 12/1/2006 | 58 |
| Sep-07 - EXERCISED | 6 | | Sold Put at Sold Put at | (\$0.580) (\$0.250) | 20th 40th | 6.000 6.250 | T T | 10% 10% | | 1/4/2007 3/1/2007 | 58 58 |
| Sep-07 - EXERCISED SOLD FUTURES | 29 6 | F1 1771 | Sold Put at | (\$0.270) | 20th | 6.000 | P | 50% | | 6/29/2007 | 58 58 |
| SOLD FUTURES | 6 | FUTURES FUTURES | | | | 5.593 5.593 | | | | 8/28/2007 | |
| SOLD FUTURES | 5 | FUTURES | | | | 5.593 | | | | 8/28/2007 8/28/2007 | |
| SOLD FUTURES SOLD FUTURES | 6 29 | FUTURES FUTURES | | | | 5.593 | | | | 8/28/2007 | |
| Sep-07 - EXPIRED | 6 | | Bought Call at | \$1.179 | 70th | 5.593 8.700 | т | 10% | | 8/28/2007 11/3/2006 | 58 |
| Sep-07 - EXPIRED Sep-07 - EXPIRED | 6 | 3-Way | Sold Put at (exercised see above) Sold Call at | (#0.200) | 4000 | | | | 10% | 11/3/2006 | 58 |
| Sep-07 - EXPIRED | ő | | Bought Call at | (\$0.320) \$1.404 | 100th 60th | 14.000 8.300 | T T | 10% 10% | | 11/3/2006 12/1/2006 | 58 58 |
| Sep-07 - EXPIRED Sep-07 - EXPIRED | 6 | 3-Way | Sold Put at (exercised see above) | | | | | 1070 | 20% | 12/1/2006 | 58 |
| Sep-07 - EXPIRED | 5 | | Sold Call at Bought Call at | (\$0.300) \$1.080 | 100th 70th | 14.500 7.150 | T T | 10% 10% | | 12/1/2006 | 58 |
| Sep-07 - EXPIRED | _ | 3-Way | Sold Put at (exercised see above) | | | | • | 1078 | 30% | 1/4/2007 1/4/2007 | 58 58 |
| Sep-07 - EXPIRED Sep-07 - EXPIRED | 5 6 | Ca11 | Sold Call at Bought Call at | (\$0.220) \$0.550 | 100th 100th | 12.000 10.000 | Ţ | 10% | | 1/4/2007 | 58 |
| Sep-07 - EXPIRED | 6 | Spread | Sold Call At | (\$0.100) | 100th | 15.000 | T T | 10% 10% | 40% | 2/1/2007 2/1/2007 | 58 58 |
| Sep-07 - EXPIRED Sep-07 - EXPIRED | 6 | Collar | Bought Call at Sold Put at (exercised see above) | \$0.726 | 100th | 8.150 | Т | 10% | 50% | 3/1/2007 | 58 |
| Sep-07 - EXPIRED | 29 | Collar | Bought Call at | \$0.540 | 40th | 7.050 | Р | 50% | 1000/ | 3/1/2007 6/29/2007 | 58 58 |
| Sep-07 - EXPIRED Oct-07 - EXPIRED | 9 | 3-Way | Sold Put at (exercised see above) Bought Call at | \$1.310 | 7011 | 0.050 | | | 100% | 6/29/2007 | 58 |
| Oct-07 - EXPIRED | 9 | Stray | Sold Put at | (\$0.411) | 70th 20th | 8.650 6.000 | T T | 10% 10% | 10% | 11/3/2006 11/3/2006 | 87 87 |
| Oct-07 - EXPIRED Oct-07 - EXPIRED | 9 8 | 3-Way | Sold Call at | (\$0.420) | 100th | 14.000 | Ţ | 10% | | 11/3/2006 | 87 |
| Oct-07 - EXPIRED | 8 | J-viay | Bought Call at Sold Put at | \$1.508 (\$0.400) | 80th 20th | 8.400 6.000 | T T | 10% 10% | 20% | 12/1/2006 12/1/2006 | 87 87 |
| Oct-07 - EXPIRED Oct-07 - EXPIRED | 8 9 | 2 14/00 | Sold Call at | (\$0.344) | 100th | 15.000 | Ť | 10% | | 12/1/2006 | 87 |
| Oct-07 - EXPIRED | 9 | 3-Way | Bought Call at Sold Put at | \$1.230 (\$0.620) | 70th 20th | 7.200 6.000 | T T | 10% 10% | 30% | 1/4/2007 1/4/2007 | 87 |
| Oct-07 - EXPIRED | 9 | 0-44 | Sold Call at | (\$0.330) | 100th | 12.000 | Ť | 10% | | 1/4/2007 | 87 87 |
| Oct-07 - EXPIRED | 9 | Ca11 Spread | Bought Call at | \$1.000 | 100th | 8.600 | т | 100/ | 40% | 0/4/0007 | 0= |
| Oct-07 - EXPIRED | 9 | | Sold Call At | (\$0.240) | 100th | 13.000 | Т | 10% 10% | | 2/1/2007 2/1/2007 | 87 87 |
| Oct-07 - EXPIRED Oct-07 - EXPIRED | 9 9 | 3-Way | Bought Call at Sold Put at | \$0.920 (\$0.320) | 100th 40th | 8.050 6.250 | T | 10% | 50% | 3/1/2007 | 87 |
| Oct-07 - EXPIRED | 9 | | Sold Call at | (\$0.160) | 100th | 13.000 | T T | 10% 10% | | 3/1/2007 3/1/2007 | 87 87 |
| Oct-07 - EXPIRED | 43 | Ca11 Spread | Bought Call at | \$0.420 | 100th | 8.450 | Р | | 100% | | |
| Oct-07 - EXPIRED | 43 | | Sold Call At | (\$0.140) | 100th | 11.000 | Р | 50% 50% | | 6/29/2007 6/29/2007 | 87 87 |
| Nov-07 - EXPIRED Nov-07 - EXPIRED | 8 8 | 3-Way | Bought Call at Sold Put at | \$1.120 (\$0.350) | 80th 10th | 9.400 | P | 10% | 400/ | 9/22/2006 | 76 |
| Nov-07 - EXPIRED | 8 | . , | Sold Call at | (\$0.450) | 10th 100th | 5.500 14.000 | P P | 10% 10% | 10% | 9/22/2006 9/22/2006 | 76 76 |
| Nov-07 - EXPIRED Nov-07 - EXPIRED | 22 22 | Collar | Bought Call at Sold Put at | \$0.794 | 70th | 8.150 | P | 30% | 40% | 7/2/2007 | 76 |
| Nov-07 - EXPIRED | 16 | | Bought Call at | (\$0.480) \$0.860 | 20th 40th | 6.800 7.350 | P P | 30% 20% | | 7/2/2007 7/25/2007 | 76 76 |
| Nov-07 - EXPIRED Nov-07 - EXPIRED | 16 16 | 3-Way | Sold Put at | (\$0.370) | 10th | 6.000 | P | 20% | 60% | 7/25/2007 | 76 |
| Nov-07 - EXPIRED | 16 | Collar | Sold Call at Bought Call at | (\$0.190) \$0.565 | 90th 40th | 11.000 7.300 | P P | 20% 20% | | 7/25/2007 8/23/2007 | 76 76 |
| Nov-07 - EXPIRED Nov-07 - EXPIRED | 16 14 | | Sold Put at | (\$0.300) | 10th | 5.800 | P | 20% | 80% | 8/23/2007 | 76 |
| Nov-07 - EXPIRED | 14_ | Collar | Bought Call at Sold Put at | \$0.040 (\$0.053) | 80th 10th | 9.150 6.250 | T T | 20% 20% | 100% | 10/3/2007 | 76 |
| Dec-07 - EXPIRED Dec-07 - EXPIRED | 10 | 0.146 | Bought Call at | \$1.030 | 90th | 10.250 | Ť | 10% | | 10/3/2007 6/5/2007 | 76 99 |
| Dec-07 - EXPIRED | 10 10 | 3-Way | Sold Put at Sold Call at | (\$0.160) (\$0.390) | 30th 100th | 7.000 13.500 | T T | 10% 10% | 10% | 6/5/2007 | 99 |
| Dec-07 - EXPIRED Dec-07 - EXPIRED | 10 | 0.147 | Bought Call at | \$1.055 | 80th | 8.600 | Т | 10% | | 6/5/2007 7/3/2007 | 99 99 |
| | 10 10 | 3-Way | Sold Put at Sold Call at | (\$0.270) (\$0.330) | 20th 90th | 6.700 | Ţ | 10% | 20% | 7/3/2007 | 99 |
| Dec-07 - EXPIRED | 10 | | Bought Call at | \$0.900 | 90th | 12.000 8.750 | T T | 10% 10% | | 7/3/2007 8/1/2007 | 99 99 |
| Dec-07 - EXPIRED Dec-07 - EXPIRED | | 3-Way | Sold Put at Sold Call at | (\$0.310) (\$0.360) | 20th | 6.750 | Т | 10% | 30% | 8/1/2007 | 99 |
| Dec-07 - EXPIRED Dec-07 - EXPIRED Dec-07 - EXPIRED | 10 10 | | | (\$0.260) | 100th | 12.250 | T P | 10% | | 8/1/2007 | 99 |
| Dec-07 - EXPIRED Dec-07 - EXPIRED Dec-07 - EXPIRED Dec-07 - EXPIRED Dec-07 - EXPIRED | 10 30 | , | Bought Call at | \$0.530 | 80th | 8.600 | P | 30% | | 8/23/2007 | |
| Dec-07 - EXPIRED | 10 30 30 | Collar | Bought Call at Sold Put at | (\$0.220) | 10th | 6.300 | P | 30% 30% | 60% | 8/23/2007 8/23/2007 | 99 99 |
| Dec-07 - EXPIRED | 10 30 | , | Bought Call at Sold Put at Bought Call at | (\$0.220) \$0.540 | 10th 60th | 6.300 7.950 | P T | 30% 20% | 60% 80% | 8/23/2007 9/4/2007 | 99 99 |
| Dec-07 - EXPIRED | 10 30 30 19 19 20 | Collar Collar | Bought Call at Sold Put at Bought Call at Sold Put at Bought Call at | (\$0.220) \$0.540 (\$0.260) \$0.580 | 10th 60th 20th 60th | 6.300 | P | 30% | 80% | 8/23/2007 9/4/2007 9/4/2007 | 99 99 99 |
| Dec-07 - EXPIRED | 10 30 30 19 19 20 | Collar | Bought Call at Sold Put at Bought Call at Sold Put at Bought Call at Sold Put at | (\$0.220) \$0.540 (\$0.260) \$0.580 (\$0.120) | 10th 60th 20th 60th 20th | 6.300 7.950 6.350 7.950 6.700 | P T T T | 30% 20% 20% 20% 20% | | 8/23/2007 9/4/2007 9/4/2007 10/3/2007 10/3/2007 | 99 99 99 99 99 |
| Dec-07 - EXPIRED Dec-08 - EXPIRED Jan-08 - EXPIRED Jan-08 - EXPIRED | 10 30 30 19 19 20 20 | Collar Collar | Bought Call at Sold Put at Sold Put at | (\$0.220) \$0.540 (\$0.260) \$0.580 | 10th 60th 20th 60th | 6.300 7.950 6.350 7.950 | P T T T | 30% 20% 20% 20% 20% | 80% | 8/23/2007 9/4/2007 9/4/2007 10/3/2007 10/3/2007 6/5/2007 | 99 99 99 99 99 109 |
| Dec-07 - EXPIRED | 10 30 30 19 19 20 20 | Collar Collar Collar | Bought Call at Sold Put at Bought Call at Sold Put at Bought Call at Sold Put at Bought Call at Bought Call at | (\$0.220) \$0.540 (\$0.260) \$0.580 (\$0.120) \$1.185 | 10th 60th 20th 60th 20th 90th | 6.300 7.950 6.350 7.950 6.700 10.500 | P T T T | 30% 20% 20% 20% 20% | 80% 100% | 8/23/2007 9/4/2007 9/4/2007 10/3/2007 10/3/2007 | 99 99 99 99 99 |

| Jan - 08 - EXPIRED | 11 | 3-Wav | Sold Put at | (#0 200) | 2011 | 0.500 | _ | | 000/ | | |
|------------------------|----|---------|-----------------------------|------------------|--------|----------------|-----|-------|-------|------------|-----|
| Jan - 08 - EXPIRED | 11 | 3-vay | Sold Call at | (\$0.200) | 20th | 6.500 | Ţ | 10% | 20% | 7/2/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | | | (\$0.350) | 100th | 13.000 | Т | 10% | | 7/2/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | 0.18/ | Bought Call at | \$0.946 | 90th | 9.450 | Т | 10% | | 8/1/2007 | 109 |
| | | 3-Way | Sold Put at | (\$0.285) | 20th | 6.750 | Т | 10% | 30% | 8/1/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | | Sold Call at | (\$0.285) | 100th | 13.500 | T | 10% | | 8/1/2007 | 109 |
| Jan - 08 - EXPIRED | 54 | Collar | Bought Call at | \$0.670 | 70th | 8.400 | Т | 50% | 80% | 9/6/2007 | 109 |
| Jan - 08 - EXPIRED | 54 | | Sold Put at | (\$0.200) | 20th | 6.450 | т | 50% | 60% | 9/6/2007 | 109 |
| Jan - 08 - EXPIRED | 22 | Collar | Bought Call at | \$0.395 | 70th | 8.400 | P | 20% | | 11/26/2007 | 109 |
| Jan - 08 - EXPIRED | 22 | | Sold Put at | (\$0.080) | 30th | 7.000 | Р | 20% | 100% | 11/26/2007 | 109 |
| Feb - 08 - EXPIRED | 9 | | Bought Call at | \$1.350 | 90th | 10.450 | T | 10% | | 6/5/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | 3-Way | Sold Put at | (\$0.200) | 30th | 7.000 | Ť | 10% | 10% | 6/5/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | • | Sold Call at | (\$0.670) | 100th | 13.500 | Ť | 10% | 1070 | | |
| Feb - 08 - EXPIRED | 8 | | Bought Call at | \$1.340 | 80th | 8.700 | ÷ | 10% | | 6/5/2007 | 85 |
| Feb - 08 - EXPIRED | 8 | 3-Way | Sold Put at | (\$0.250) | 20th | 6.500 | | | 20% | 7/2/2007 | 85 |
| Feb - 08 - EXPIRED | Ä | oay | Sold Call at | | | | Ţ | 10% | 20% | 7/2/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | | Bought Call at | (\$0.550) | 90th | 12.000 | Ţ | 10% | | 7/2/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | 3-Way | | \$1.006 | 90th | 9.550 | T | 10% | | 8/1/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | 3-vvay | Sold Put at | (\$0.270) | 20th | 6.500 | T | 10% | 30% | 8/1/2007 | 85 |
| | • | | Sold Call at | (\$0.360) | 100th | 13.500 | Т | 10% | | 8/1/2007 | 85 |
| Feb - 08 - EXPIRED | 42 | Collar | Bought Call at | \$0.720 | 70th | 8.500 | Т | 50% | 80% | 9/6/2007 | 85 |
| Feb - 08 - EXPIRED | 42 | | Sold Put at | (\$0.250) | 20th | 6.450 | T | 50% | OU 76 | 9/6/2007 | 85 |
| Feb-08 (EXERCISED) | 17 | | Bought Call at | \$0.425 | 60th | 8.000 | Р | 20% | | 11/30/2007 | 85 |
| Sold Futures | 17 | Futures | | | | 8.101 | | | | 1/28/2008 | 85 |
| Feb - 08 - EXPIRED | | Call | Bought Call at (Exercised | - see above) | | | | | 100% | 1/20/2000 | 85 |
| Feb - 08 - EXPIRED | 17 | Spread | Sold Call at | (\$0.100) | 90th | 10.100 | P | 20% | | 44/20/2007 | |
| MAR - 08 - EXPIRED | 7 | | Bought Call at | \$1.400 | 90th | 10.100 | T | 10% | | 11/30/2007 | 85 |
| MAR - 08 - EXPIRED | 7 | 3-Way | Sold Put at | (\$0.220) | 30th | 6.750 | | | 10% | 6/5/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | oay | Sold Call at | (\$0.700) | | | Ţ | 10% | 10% | 6/5/2007 | 66 |
| MAR - 08 (EXERCISED) | 6 | | | | 100th | 13.500 | T | 10% | | 6/5/2007 | 66 |
| Sold Futures | 6 | | Bought Call at | \$1.335 | 80th | 8.650 | Т | 10% | | 7/3/2007 | 66 |
| Sold Futures | • | Futures | | | | 9.206 | ٠ ١ | | | 2/26/2008 | 66 |
| MAD OR EVENER | • | 0.144 | Bought Call at (Exercised | | | | | | 20% | | 66 |
| MAR - 08 - EXPIRED | 6 | 3-Way | Sold Put at | (\$0.330) | 20th | 6.500 | т | 10% | | 7/3/2007 | 66 |
| MAR - 08 - EXPIRED | 6 | | Sold Call at | (\$0.450) | 100th | 13.100 | Т | 10% | | 7/3/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | | Bought Call at | \$1.020 | 90th | 9.750 | т [| 10% | | 8/1/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | 3-Way | Sold Put at | (\$0.260) | 10th | 6.250 | т | 10% | 30% | 8/1/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | | Sold Call at | (\$0.420) | 100th | 13.500 | Ť | 10% | | 8/1/2007 | 66 |
| MAR - 08 (EXERCISED) | 20 | | Bought Call at | \$0.960 | 60th | 7.950 | ė | 30% | | 8/23/2007 | 66 |
| Sold Futures | 20 | Futures | | ****** | 00117 | 9.206 | | 30 /6 | | 2/26/2008 | 66 |
| | | | Bought Call at (Exercised | - see ahove) | | 3.200 | | | 60% | 2/20/2008 | |
| MAR - 08 - EXPIRED | 20 | 3-Way | Sold Put at | (\$0.300) | 10th | 6.050 | Р | 0004 | 00% | | 66 |
| MAR - 08 - EXPIRED | 20 | oa, | Sold Call at | | | 6.250 | | 30% | | 8/23/2007 | 66 |
| MAR - 08 (EXERCISED) | 13 | | | (\$0.200) | 100th | 12.500 | Р | 30% | | 8/23/2007 | 66 |
| Sold Futures | | F. 4 | Bought Call at | \$0.950 | 50th | 7.800 | т [| 20% | | 9/4/2007 | 66 |
| Solo i diales | 13 | Futures | | | | 9.206 | I | | | 2/26/2008 | 66 |
| MAD 00 EVOIDED | | | Bought Call at (Exercised | | | | ŀ | | 80% | | 66 |
| MAR - 08 - EXPIRED | 13 | 3-Way | Sold Put at | (\$0.340) | 10th | 6.350 | Т | 20% | | 9/4/2007 | 66 |
| MAR - 08 - EXPIRED | 13 | | Sold Call at | (\$0.160) | 100th | 13.000 | Т | 20% | | 9/4/2007 | 66 |
| MAR - 08 (EXERCISED) | 13 | | Bought Call at | \$0.800 | 50th | 7.750 | P | 20% | | 10/23/2007 | 66 |
| Sold Futures | 13 | Futures | · · | | | 9.206 | ٠ ا | | | 2/26/2008 | 66 |
| | | | Bought Call at (Exercised | see above) | | 5.200 | | | 100% | 2/20/2008 | |
| MAR - 08 - EXPIRED | 13 | 3-Way | Sold Put at | (\$0.240) | 20th | 6.400 | Р | 20% | 10076 | 40/00/000= | 66 |
| MAR - 08 - EXPIRED | 13 | , | Sold Call at | (\$0.120) | 90th | 12.000 | P | | | 10/23/2007 | 66 |
| APR - 08 - (EXERCISED) | 12 | | Bought Call at | \$0.543 | | | | 20% | | 10/23/2007 | 66 |
| Sold Futures | 12 | | | \$U.043 | 90th | 8.100 | Р | 20% | | 8/29/2007 | 61 |
| oo. aurea | 12 | Collar | FUTURES | | | 9.572 | | | 20% | 3/26/2008 | 61 |
| APR - 08 - EXPIRED | 40 | | Bought Call at (Exercised - | | | | - 1 | | | 1 | 61 |
| | 12 | | Sold Put at | (\$0.250) | 10th | 6.000 | Р | 20% | | 8/29/2007 | 61 |
| APR - 08 - (EXERCISED) | 12 | | Bought Call at | \$0.500 | 70th | 7.700 | т | 20% | | 12/6/2007 | 61 |
| Sold Futures | 12 | | FUTURES | | | 9.572 | | | | 3/26/2008 | 61 |
| | | 3-Way | Bought Call at (Exercised - | see above) | | - - | | | 40% | 5.25.2000 | 61 |
| APR - 08 - EXPIRED | 12 | • | Sold Put at | (\$0.100) | 10th | 6.000 | т | 20% | | 12/6/2007 | |
| APR - 08 - EXPIRED | 12 | | Sold Call at | (\$0.120) | 100th | 10.000 | + 1 | 20% | | | 61 |
| APR - 08 - (EXERCISED) | 6 | | Bought Call at | \$0.550 | 100th | 9.250 | | | | 12/6/2007 | 61 |
| Sold Futures | 6 | Calls | FUTURES | Φ0.550 | TOOLIT | 9.250 9.572 | T | 10% | 500/ | 3/3/2008 | 61 |
| | | Ouno | FUTURES | | | 45/2 | | | 50% | 3/26/2008 | 61 |
| COIG (didica | | | Bought Call at (Exercised - | | | U.U. 2 | | | 0070 | 3/20/2000 | |

| | | | | SC Hedging Position R | eport | | £ | | | | |
|------------------------------|--------|---------|--------------------------------|-----------------------|--------------|--------|----------|--------|------|-----------|----|
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| May-08 - OFFSET | 3 | | Bought Call (OFFSET) | \$0.690 | 70th | 7.650 | Р | ······ | | 9/4/2007 | 61 |
| May-08 - OFFSET | 3 | 3-Way | Sold Put (OFFSET) | (\$0.270) | 20th | 6.000 | P | | | 9/4/2007 | 61 |
| May-08 - OFFSET | 3 | | Sold Call (OFFSET) | (\$0.130) | 100th | 11.000 | P | | | 9/4/2007 | 6 |
| May-08 - OFFSET | 3 | | Sold Call (OFFSET) | (\$0.660) | 70th | 7.650 | P | | | 9/7/2007 | 6 |
| May-08 - OFFSET | 3 | 3-Way | Bought Put (OFFSET) | \$0.240 | 20th | 6.000 | P | | | 9/7/2007 | 6 |
| May-08 - OFFSET | 3 | | Bought Call (OFFSET) | \$0.120 | 100th | 11.000 | P | | | 9/7/2007 | 6 |
| May-08 - OFFSET | 9 | | Bought Call (OFFSET) | \$0.690 | 70th | 7.650 | P | | | 9/4/2007 | 6 |
| May-08 - OFFSET | 9 | 3-Way | Sold Put (OFFSET) | (\$0.270) | 20th | 6.000 | P | | | 9/4/2007 | 6 |
| May-08 - OFFSET | 9 | • | Sold Call (OFFSET) | (\$0.130) | 100th | 11.000 | P | | | 9/4/2007 | 6 |
| May-08 - OFFSET | 9 | | Sold Call (OFFSET) | (\$0.700) | 70th | 7.650 | P | | | 9/10/2007 | 6 |
| May-08 - OFFSET | 9 | 3-Way | Bought Put (OFFSET) | \$0.250 | 20th | 6.000 | P | | | 9/10/2007 | 6. |
| May-08 - OFFSET | 9 | • | Bought Call (OFFSET) | \$0.150 | 100th | 11.000 | P | | | 9/10/2007 | 6 |
| MAY-08 - (EXERCISED) | 12 | • | Bought Call at | \$0.613 | 90th | 7.950 | P | 20% | 20% | 8/30/2007 | |
| Sold Futures | 12 | Collar | FUTURES | 40.010 | 3011 | 10.963 | | 20% | 20% | | 6 |
| MAY-08 - (EXERCISED) | 12 | | Bought Call at | \$0.430 | 90th | 8.100 | т | 20% | 40% | 4/25/2008 | 6 |
| Sold Futures | 12 | 3-Way | FUTURES | \$0.430 | 3001 | 10.963 | , | 20% | 40% | 12/7/2007 | 6 |
| MAY-08 - (EXERCISED) | 6 | | Bought Call at | \$0.545 | 100th | 9.700 | Ť | 400/ | E00/ | 4/25/2008 | 6 |
| Sold Futures | 6 | Calls | FUTURES | φυ.υ 4 υ | 10001 | 10.963 | | 10% | 50% | 3/3/2008 | 6 |
| MAY-08 - EXPIRED | 12 | Collar | Sold Put at | (\$0.320) | 20th | 6.250 | Р | 0001 | | 4/25/2008 | 6 |
| MAY-08 - EXPIRED | 12 | | Sold Put at | (\$0.070) | 2001 10th | 5.500 | T | 20% | | 8/30/2007 | 6 |
| MAY-08 - EXPIRED | 12 | 3-Way | Sold Call at | (\$0.070) | 100th | 11.000 | <u> </u> | 20% | | 12/7/2007 | 61 |
| May-08 - EXERCISED | 5 | | Sold Call at | (\$0.070) | 100th | 11.000 | ÷ | 20% | | 12/7/2007 | 61 |
| BOUGHT FUTURES | 5 | FUTURES | Solu Call at | (\$0.070) | 100th | | | 20% | | 4/28/2008 | 61 |
| JUN - 08 - (EXERCISED) | 7 | TOTORES | Bought Call at | \$0.430 | 100th | 10.990 | | 100/ | | 4/28/2008 | 61 |
| Sold Futures | 7 | Call | FUTURES | \$0.430 | TOURN | 9.900 | T | 10% | | 11/5/2007 | 66 |
| | • | Spread | Bought Call at (Exercised - se | os abovo) | | 11.801 | | | 10% | 5/27/2008 | 66 |
| Jun-08 | 7 | Opicau | Sold Call at | (\$0.100) | 100th | 40.000 | _ | | | | |
| JUN - 08 - (EXERCISED) | 19 | | Bought Call at | \$0.492 | | 13.000 | Ţ | 10% | | 11/5/2007 | 66 |
| COLUMN (EXENDICED) | 19 | | Bought Call at (Exercised - se | | 80th | 8.250 | Р | 30% | | 12/7/2007 | 66 |
| JUN - 08 - (Option Assigned) | 19 | 3-Way | Sold Call at | | 4000 | 44.000 | _ | | 400 | 5/27/2008 | 66 |
| (Option Assigned) | 19 | J-vvay | Sold Call at (Option Assigned | (\$0.100) | 100th | 11.000 | Р | 30% | 40% | 12/7/2008 | 66 |
| Jun-08 | 19 | | Sold Put at | (\$0.100) | 404 | | _ | | | | |
| JUN - 08 - (EXERCISED) | 7 | | Bought Call at | (\$0.100) \$0.564 | 10th | 5.500 | P | 30% | | 12/7/2007 | 66 |
| Sold Futures | 7 | Calls | FUTURES | \$0.564 | 100th | 10.100 | Т | 10% | | 3/3/2008 | 66 |
| | , | Cans | Bought Call at (Exercised - se | a aboura) | | 11.801 | | | 50% | 5/27/2008 | 66 |
| JUL - 08 - (EXERCISED) | 5 | Call | Bought Call at | \$0.465 | 4001 | 0.050 | | | | | |
| Jul-08 | 5 | Spread | Sold Call at | | 100th | 9.850 | <u> </u> | 10% | 10% | 11/5/2007 | 54 |
| JUL - 08 - (EXERCISED) | 6 | Оргово | Bought Call at | (\$0.130) | 100th | 13.000 | Ţļ | 10% | | 11/5/2007 | 54 |
| lul-08 | 6 | 3-Way | Sold Put at | \$0.530 | 80th | 8.550 | <u> </u> | 10% | | 12/6/2007 | 54 |
| JUL - 08 - (Option Assigned) | 6 | Jivay | Sold Call at | (\$0.130) | 10th | 5.750 | Ţ | 10% | 20% | 12/6/2007 | 54 |
| JUL - 08 - (EXERCISED) | 5 | | | (\$0.100) | 90th | 12.000 | Ţ | 10% | | 12/6/2007 | 54 |
| Sold Futures | 5 5 | Call | Bought Call at | \$0.555 | 90th | 8.350 | т | 10% | | 1/4/2008 | 54 |
| Cold r didles | э | | FUTURES | | | 12.700 | ĺ | | 30% | 6/25/2008 | 54 |
| II II 00 (Onting Assistance) | - | Spread | Bought Call at (Exercised - se | | | | | | 00.0 | | |
| JUL - 08 - (Option Assigned) | 5 | | Sold Call at | (\$0.080) | 100th | 11.500 | T | 10% | | 1/4/2008 | 54 |
| JUL - 08 - (EXERCISED) | 6 | Calls | Bought Call at | \$0.345 | 100th | 9.000 | т [| 10% | 40% | 2/1/2008 | 54 |
| JUL - 08 - (EXERCISED) | 5 | Calls | Bought Call at | \$0.550 | 100th | 10.450 | т [| 10% | 50% | 3/3/2008 | 54 |

| Sold Futures | 11 | FUTURES Bought Call at (Exercised | - see above) | | 12.753 | | 6/25/2008 | 54 |
|------------------|----|-----------------------------------|--------------|------|----------------|-------------|-----------------------|----|
| Aug - 08 OFFSET | 6 | Sold Put at | (\$0.140) | 10th | 5.500 | | 12/7/2007 | |
| Aug - 08 OFFSET | 6 | Bought Put at | \$0.004 | 10th | 5.500 | ' | | 55 |
| Aug - 08 OFFSET | 5 | Sold Put at | (\$0.150) | 10th | 6.000 | т | 3/12/2008 | |
| Aug - 08 OFFSET | 5 | Bought Put at | \$0.007 | 10th | 6.000 | ' | 1/3/2008 | 55 |
| Sept - 08 OFFSET | 6 | Sold Put at | (\$0.190) | 10th | 5.500 | | 3/12/2008 | |
| Sept - 08 OFFSET | 6 | Bought Put at | \$0.010 | 10th | 5.500 | | 12/6/2007 | 58 |
| Sept - 08 OFFSET | 5 | Sold Put at | (\$0.215) | 10th | 6.000 | T | 3/12/2008 | |
| Sept - 08 OFFSET | 5 | Bought Put at | \$0.017 | 10th | 6.000 | ı | 1/3/2008 | 58 |
| Oct - 08 OFFSET | 8 | Sold Put at | (\$0.130) | 10th | 4.900 | | 3/13/2008 | |
| Oct - 08 OFFSET | 8 | Bought Put at | \$0.010 | 10th | | | 12/7/2007 | 87 |
| Oct - 08 OFFSET | 9 | Sold Put at | (\$0.230) | 10th | 4.900 | - | 3/12/2008 | |
| Oct - 08 OFFSET | 9 | Bought Put at | \$0.032 | 10th | 5.800 5.800 | ' | 1/3/2008 3/12/2008 | 87 |

SC Hedging Plan Position Report 6/30/2008

| ug-08 | 5 | Call | Bought Call at | \$0.535 | \$13 353 | 100th | 10.150 | T | 10% | | 11/5/2007 | - 5 |
|-------|----|--------|----------------|-----------|----------|-------|--------|------------------|-----|------|----------------------|-----|
| ug-08 | 5 | Spread | Sold Call at | (\$0.200) | \$13.353 | 100th | 13.000 | Ť | 10% | 10% | 11/5/2007 | |
| ug-08 | 6 | | Bought Call at | \$0.580 | \$13.353 | 100th | 8.700 | Ť | 10% | | 12/7/2007 | ì |
| ug-08 | 6 | | Sold Call at | (\$0.140) | \$13.353 | 100th | 12.000 | Т | 10% | 20% | 12/7/2007 | |
| ug-08 | 5 | | Bought Call at | \$0.770 | \$13.353 | 90th | 8.400 | Т | 10% | | 1/3/2008 | ; |
| ug-08 | 5 | | Sold Call at | (\$0.150) | \$13.353 | 100th | 12.000 | Ť | 10% | 30% | 1/3/2008 | - 3 |
| ug-08 | 6 | Calls | Bought Call at | \$0.517 | \$13.353 | 100th | 8.850 | Ť | 10% | 40% | 2/1/2008 | |
| ug-08 | 5 | Calls | Bought Call at | \$0.550 | \$13.353 | 100th | 11.000 | Ť | 10% | 50% | 3/3/2008 | |
| ep-08 | 6 | Call | Bought Call at | \$0.620 | \$13 418 | 100th | 10.400 | T | 10% | | 11/5/2007 | ; |
| ер-08 | 6 | Spread | Sold Call at | (\$0.285) | \$13,418 | 100th | 13.000 | Ť | 10% | 10% | 11/5/2007 | ì |
| ep-08 | 6 | | Bought Call at | \$0.710 | \$13.418 | 100th | 8.700 | Ť | 10% | | 12/6/2007 | į |
| ep-08 | 6 | | Sold Call at | (\$0.220) | \$13.418 | 100th | 12.000 | Ť | 10% | 20% | 12/6/2007 | |
| ep-08 | 5 | | Bought Call at | \$0.900 | \$13.418 | 90th | 8.400 | T | 10% | | 1/3/2008 | į |
| ep-08 | 5 | | Sold Call at | (\$0.215) | \$13,418 | 100th | 12.000 | Ť | 10% | 30% | 1/3/2008 | |
| ep-08 | 6 | Calls | Bought Call at | \$0.485 | \$13,418 | 100th | 9.350 | Ť | 10% | 40% | 2/1/2008 | į |
| ep-08 | 6 | Call | Bought Call at | \$0.794 | \$13,418 | 100th | 10.350 | ÷ | 10% | | 3/4/2008 | è |
| ep-08 | 6 | Spread | Sold Call at | (\$0.230) | \$13,418 | 100th | 14.000 | Ť | 10% | 50% | 3/4/2008 | |
| ct-08 | 9 | Call | Bought Call at | \$0.960 | \$13 505 | 100th | 9.800 | Ť | 10% | | 11/2/2007 | |
| ct-08 | 9 | Spread | Sold Call at | (\$0.420) | \$13.505 | 100th | 13.000 | Ť | 10% | 10% | 11/2/2007 | |
| ct-08 | 8 | | Bought Call at | \$0.890 | \$13.505 | 100th | 8.500 | Ť | 10% | | 12/7/2007 | 8 |
| ct-08 | 8 | | Sold Call at | (\$0.300) | \$13.505 | 100th | 12.000 | ÷ | 10% | 20% | 12/7/2007 | 8 |
| ct-08 | 9 | | Bought Call at | \$0.945 | \$13.505 | 90th | 8.750 | ÷ | 10% | | 1/3/2008 | 8 |
| ct-08 | 9 | | Sold Call at | (\$0.230) | \$13.505 | 100th | 13.000 | ÷ | 10% | 30% | 1/3/2008 | 8 |
| ct-08 | 9 | Calls | Bought Call at | \$0.490 | \$13.505 | 100th | 9.950 | ÷ | 10% | 40% | 2/1/2008 | 8 |
| ct-08 | 8 | Call | Bought Call at | \$0.800 | \$13.505 | 100th | 11.100 | ÷ | 10% | | 3/3/2008 | 8 |
| ct-08 | 8 | Spread | Sold Call at | (\$0,240) | \$13.505 | 100th | 15.000 | ÷ | 10% | 50% | 3/3/2008 | 8 |
| ov-08 | 8 | Call | Bought Call at | \$1,050 | \$13.765 | 100th | 14.250 | ÷ | 10% | | 6/3/2008 | 7 |
| ov-08 | 8 | Spread | Sold Call at | (\$0.290) | \$13.765 | 100th | 20.000 | ÷ | 10% | 10% | 6/3/2008 | 7 |
| ec-08 | 10 | Call | Bought Call at | \$1,200 | \$14 110 | 100th | 14.600 | Ť | 10% | | 6/3/2008 | |
| ec-08 | 10 | Spread | Sold Call at | (\$0.415) | \$14.110 | 100th | 20.000 | Ť | 10% | 10% | | 9 |
| n-09 | 11 | Call | Bought Call at | \$1.367 | \$14 300 | 100th | 14.850 | | 10% | | 6/3/2008 | 9 |
| n-09 | 11 | Spread | Sold Call at | (\$0.580) | \$14.300 | 100th | 20.000 | + | 10% | 10% | 6/3/2008 | 10 |
| b-09 | 8 | Call | Bought Call at | \$1.520 | \$14 238 | 100th | 15.250 | + | 10% | | 6/3/2008 | 10 |
| b-09 | 8 | Spread | Sold Call at | (\$0.760) | \$14.238 | 100th | 21.000 | ÷ | 10% | 10% | 6/3/2008 | 8 |
| ar-09 | 7 | | Bought Call at | \$1,470 | \$13,960 | 100th | 15.600 | - + - | 10% | | 6/3/2008 | 8 |
| ar-09 | 7 | 3-Way | Sold Put at | (\$0.230) | \$13.960 | 100th | 8.250 | ÷ | 10% | 10% | | 6 |
| ar-09 | 7 | -, | Sold Call at | (\$0.720) | \$13.960 | 100th | 21.000 | <u>.</u> | 10% | 1076 | 6/3/2008 6/3/2008 | 6 |

Report Date: 6/30/2008
Summery:

| Closed Positions - 1st Review Period | \$949,450 | \$2,424,270 | \$1,474,820 |
|--------------------------------------|-------------|---------------|---------------|
| Closed Positions - 2nd Review Period | \$1,065,640 | \$400,810 | (\$664,830) |
| Closed Positions - 3rd Review Period | \$851,680 | \$795,290 | (\$56,390) |
| Closed Positions - 4th Review Period | \$2,463,690 | \$4,925,500 | \$2,461,810 |
| Closed Positions - 5th Review Period | \$3,369,220 | (\$1,385,730) | (\$4,754,950) |

Mark-to-Market Report SC Hedging Plan

| riod | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | Trade Expiration Date | Trad Expiration Price | Resilized Value | Net Value Real Gain or (Loe |
|---------------------------------------|---|----------------|------------------------|----------------------------------|-----------------------|------------------------|------------------------------------|--------------------------|-----------------------------|--------------------------|--------------------------------|
| | Call (Exercised) | NYMEX | 12/29/2006 | 120,000 | 7.050 | \$0.560 | \$67,200 | 12/29/2006 | \$0.000 | \$0 | 2382 |
| | Call (Exercised) | NYMEX | 1/4/2007 | 130,000 | 7.100 | \$0.550 | \$71,500 | 1/4/2007 | \$0.000 | \$0 \$0 | Y |
| | Sold Futures | NYMEX | 4/25/2007 | 120,000 | 7.689 | ψ0.000 | Ψ1 1,000 | 4/25/2007 | \$0.000 | \$76,680 | |
| | Sold Futures | NYMEX | 4/25/2007 | 130,000 | 7.689 | | | 4/25/2007 | \$0.000 | \$76,570 | 1 de 1 de 1 |
| | Call (EXPIRED) | NYMEX | 11/6/2006 | 60,000 | 7.950 | \$0.811 | \$48,660 | 4/25/2007 | \$0.000 | \$0 | |
| | Put (Expired) | NYMEX | 11/6/2006 | 60,000 | 6.000 | (\$0.280) | (\$16,800) | 4/25/2007 | \$0.000 | \$0 | W. S. |
| | Call (Sold) (Expired) | NYMEX | 11/6/2006 | 60,000 | 13.500 | (\$0.080) | (\$4,800) | 4/25/2007 | \$0.000 | \$ 0 | |
| | Call (EXPIRED) | NYMEX | 12/1/2006 | 60,000 | 8.550 | \$0.824 | \$49,440 | 4/25/2007 | \$0.000 | \$0 | |
| 100 | Call (Sold) (Expired) | NYMEX | 12/1/2006 | 60,000 | 14.500 | (\$0.060) | (\$3,600) | 4/25/2007 | \$0.000 | \$0 | 14 1 de |
| | Put (Expired) | NYMEX | 12/29/2006 | 50,000 | 6.150 | (\$0.565) | (\$28,250) | 4/25/2007 | \$0.000 | \$0 | 1200 |
| | Put (Expired) | NYMEX | 12/29/2006 | 70,000 | 6.150 | (\$0.570) | (\$39,900) | 4/25/2007 | \$0.000 | \$0 | |
| | Put (Expired) | NYMEX | 1/4/2007 | 130,000 | 5.500 | (\$0.280) | (\$36,400) | 4/25/2007 | \$0.000 | \$0 | |
| | Call - Exercised | NYMEX | 1/3/2007 | 130,000 | 7.000 | \$0.720 | \$93,600 | 5/25/2007 | \$0.000 | \$0 | \$ 3 |
| | Call - Exercised | NYMEX | 1/4/2007 | 140,000 | 7.000 | \$0.710 | \$99,400 | 5/25/2007 | \$0.000 | \$0 | |
| | Sold Futures | NYMEX | 5/25/2007 | 130,000 | 7.642 | ••••• | 400,100 | 5/25/2007 | \$0.000 | \$83,460 | |
| | Sold Futures | NYMEX | 5/25/2007 | 140,000 | 7.642 | | | 5/25/2007 | \$0.000 | \$89,880 | |
| | Call - Expired | NYMEX | 11/6/2006 | 70,000 | 8.000 | \$0.879 | \$61,530 | 5/25/2007 | \$0.000 | \$0 | |
| | Put - Expired | NYMEX | 11/6/2006 | 70,000 | 6.000 | (\$0.300) | (\$21,000) | 5/25/2007 | \$0.000 | \$0 | |
| | Call (Sold) - Expired | NYMEX | 11/6/2006 | 70,000 | 13.500 | (\$0.100) | (\$7,000) | 5/25/2007 | \$0.000 | \$0 | |
| | Call - Expired | NYMEX | 12/1/2006 | 60,000 | 8.050 | \$1.104 | \$66,240 | 5/25/2007 | \$0.000 | | * 34 |
| | Put - Expired | NYMEX | 12/1/2006 | | | | | | | \$0 *0 | |
| | Call (Sold) - Expired | NYMEX | 12/1/2006 | 60,000 60,000 | 6.100 14.000 | (\$0 230) (\$0 110) | (\$13,800) (\$6,600) | 5/25/2007 5/25/2007 | \$0.006 \$0.000 | \$0 \$0 | |
| | Put - Expired | NYMEX | 1/3/2007 | 130,000 | | (\$0.110) (\$0.200) | (\$6,600) | | | \$ 0 | 12.70 |
| 202 | Call (Sold) - Expired | NYMEX | 1/3/2007 | | 5.500 | (\$0.300) | (\$39,000) | 5/25/2007 | \$0.000 | \$0 | |
| | | | | 130,000 | 10.000 | (\$0.160) | (\$20,800) | 5/25/2007 | \$0.000 | \$0 | 3.5 |
| | Put - Expired Call (Sold) - Expired | NYMEX NYMEX | 1/4/2007 1/4/2007 | 140,000 140,000 | 5.500 10.000 | (\$0.300) (\$0.150) | (\$42,000) (\$21,000) | 5/25/2007 5/25/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| | Call - Expired | NYMEX | 11/6/2006 | 50,000 | 8.100 | \$0.919 | \$45,950 | 6/26/2007 | \$0.000 | \$0 | |
| 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | Put - Expired | NYMEX | 11/6/2006 | 50,000 | 6.000 | (\$0.330) | (\$16,500) | 6/26/2007 | \$0.000 | \$0 | \$490° |
| (| Call (Sold) - Expired | NYMEX | 11/6/2006 | 50,000 | 14.000 | (\$0.110) | (\$5,500) | 6/26/2007 | \$0.000 | \$0 | |
| ð (| Call - Expired | NYMEX | 12/1/2006 | 60,000 | 8.200 | \$1.164 | \$69,840 | 6/26/2007 | \$0.000 | \$0 | 100 |
| | Put - Expired | NYMEX | 12/1/2006 | 60,000 | 6.000 | (\$0.240) | (\$14,400) | 6/26/2007 | \$0.000 | \$0 | |
| | Call (Sold) - Expired | NYMEX | 12/1/2006 | 60,000 | 14.000 | (\$0.160) | (\$9,600) | 6/26/2007 | \$0.000 | \$0 | |
| | Call - Expired | NYMEX | 1/4/2007 | 210,000 | 7.250 | \$0.760 | \$159,600 | 6/26/2007 | \$0.000 | \$0 | |
| | Put - Expired | NYMEX | 1/4/2007 | 210,000 | 5.500 | (\$0.350) | (\$73,500) | 6/26/2007 | \$0.000 | \$0 | 20 |
| | Call (Sold) - Expired | NYMEX | 1/4/2007 | 210,000 | 11.000 | (\$0.150) | (\$31,500) | 6/26/2007 | \$0.000 | | |
| | Call - Expired | NYMEX | 6/25/2007 | 220,000 | 7.100 | \$0.020 | (\$31,500) \$4,400 | | | \$0 \$0 | |
| | Put - Expired | NYMEX | 6/25/2007 | 220,000 | 6.850 | (\$0.020) | (\$4,400) | 6/26/2007 6/26/2007 | \$0.000 \$0.000 | \$0 \$0 | . 4. |
| F | Put - Exercised | NYMEX | 11/6/2006 | 50,000 | 6.000 | (\$0.370) | (\$18,500) | 7/26/2007 | \$0.000 | \$0 | |
| P P | Put - Exercised | NYMEX | 12/1/2006 | 60,000 | 6.000 | (\$0.240) | (\$14,400) | 7/26/2007 | \$0.000 | \$0 | |
| S F | Put - Exercised | NYMEX | 1/4/2007 | 60,000 | 6.000 | (\$0.535) | (\$32,100) | 7/26/2007 | \$0.000 | \$0 | |
| A F | Put - Exercised | NYMEX | 3/1/2007 | 60,000 | 6.250 | (\$0.200) | (\$12,000) | 7/26/2007 | \$0.000 | \$0 | |
| F F | Put - Exercised | NYMEX | 6/29/2007 | 110,000 | 6.000 | (\$0.080) | (\$8,800) | 7/26/2007 | \$0.000 | \$0 | |
| 5 | Sold Futures | NYMEX | 7/26/2007 | 280,000 | 5.943 | (\$0 000) | (\$0,000) | 7/26/2007 | \$0.000 | (\$15,960) | |
| 1 | Sold Futures | NYMEX | 7/26/2007 | 60,000 | 5.943 | | | 7/26/2007 | \$0.000 | (\$18,420) | 3.5% |
| | Call - EXPIRED | NYMEX | 11/6/2006 | 50,000 | 8.350 | \$0.979 | \$48,950 | 7/26/2007 | \$0.000 | \$0 | 2.0 |
| | Call (Sold) - EXPIRED | NYMEX | 11/6/2006 | 50,000 | 15.000 | (\$0.130) | (\$6,500) | 7/26/2007 | \$0.000 | \$0 | A.A. |
| | Call - EXPIRED | NYMEX | 12/1/2006 | 60,000 | 8.250 | \$1.300 | \$78,000 | 7/26/2007 | \$0.000 | \$0 \$0 | 10 C |
| | Call (Sold) - EXPIRED | NYMEX | 12/1/2006 | 60,000 | 14.000 | (\$0.300) | (\$18,000) | 7/26/2007 | \$0.000 | \$0 \$0 | |
| | Call - EXPIRED | NYMEX | 1/4/2007 | 60,000 | 6.950 | (\$0.300) \$1.050 | | 7/26/2007 | \$0.000 | \$0 \$0 | \$.X. |
| | Call (Sold) - EXPIRED | NYMEX | 1/4/2007 | 60,000 | 11.000 | | \$63,000 (\$13.800) | | | | |
| | Call - EXPIRED | NYMEX | 2/1/2007 | | | (\$0.230) \$0.540 | (\$13,800) \$27,000 | 7/26/2007 | \$0.000 | \$0 \$0 | 9.3t |
| | Call (Sold) - EXPIRED | | | 50,000 | 9,400 | \$0.540 | \$27,000 | 7/26/2007 | \$0.000 | \$0 *0 | 3/4 |
| | Call (Sold) - EXPIRED Call - EXPIRED | NYMEX | 2/1/2007 | 50,000 | 14.000 | (\$0.080) | (\$4,000) | 7/26/2007 | \$0.000 | \$ 0 | |
| | | NYMEX | 3/1/2007 | 60,000 | 7.950 | \$0.670 | \$40,200 | 7/26/2007 | \$0.000 | \$0 | |
| | Call - EXPIRED Call - EXPIRED | NYMEX NYMEX | 6/26/2007 6/29/2007 | 160,000 110,000 | 7.300 6.750 | \$0.280 \$0.350 | \$44,800 \$38,500 | 7/26/2007 7/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| F | Put - EXERCISED | NYMEX | 11/3/2006 | 60,000 | 6.000 | (0.380) | (\$22,800) | 8/28/2007 | \$0.000 | \$ 0 | |
| | Put - EXERCISED | NYMEX | 12/1/2006 | 60,000 | 6.000 | (0.340) | (\$20,400) | 8/28/2007 | \$0.000 | \$0 | |
| | Put - EXERCISED | NYMEX | 1/4/2007 | 50,000 | 6.000 | (0.540) | (\$29,000) | 8/28/2007 | \$0.000 | \$0 \$0 | |
| | Put - EXERCISED | NYMEX | 3/1/2007 | 60,000 | 6.250 | (0.250) | (\$29,000) (\$15,000) | | | | gigaria . |
| | Put - EXERCISED | NYMEX | 6/29/2007 | 290,000 | 6.000 | | | 8/28/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| | SOLD FUTURES | NYMEX | 8/28/2007 | 60,000 | 5.593 | (0.270) | (\$78,300) | 8/28/2007 | \$0.000 | \$0 (\$24.420) | |
| | SOLD FUTURES | NYMEX | 8/28/2007 | 60,000 | | | | 8/28/2007 | \$0.000 | (\$24,420) (\$24,420) | |
| | SOLD FUTURES | | | | 5.593 | | | 8/28/2007 | \$0.000 | (\$24,420) | |
| | | NYMEX | 8/28/2007 | 50,000 | 5.593 | | | 8/28/2007 | \$0.000 | (\$20,350) | |
| | SOLD FUTURES | NYMEX | 8/28/2007 | 60,000 | 5.593 | | | 8/28/2007 | \$0.000 | (\$39,420) | 37 |
| | SOLD FUTURES | NYMEX | 8/28/2007 | 290,000 | 5.593 | | | 8/28/2007 | \$0.000 | (\$118,030) | W117 |
| | Call - EXPIRED | NYMEX | 11/3/2006 | 60,000 | 8.700 | 1.179 | \$70,740 | 8/28/2007 | \$0.000 | \$0 | and the |
| | Call (Sold) - EXPIRED | NYMEX | 11/3/2006 | 60,000 | 14.000 | (0.320) | (\$19,200) | 8/28/2007 | \$0.000 | \$0 | 12.00 |
| | Call - EXPIRED | NYMEX | 12/1/2006 | 60,000 | 8.300 | 1.404 | \$84,240 | 8/28/2007 | \$0.000 | \$0 | |
| | Call (Sold) - EXPIRED | NYMEX | 12/1/2006 | 60,000 | 14.500 | (0.300) | (\$18,000) | 8/28/2007 | \$0.000 | \$0 | |
| | Call - EXPIRED | NYMEX | 1/4/2007 | 50,000 | 7.150 | 1.080 | \$54,000 | 8/28/2007 | \$0.000 | \$0 | 4.72 |
| (| Call (Sold) - EXPIRED | NYMEX | 1/4/2007 | 50,000 | 12.000 | (0.220) | (\$11,000) | 8/28/2007 | \$0.000 | \$ŏ | |
| | Call - EXPIRED | NYMEX | 2/1/2007 | 60,000 | 10.000 | 0.550 | \$33,000 | 8/28/2007 | \$0.000 | \$0 | |
| | | | | | | | | | | | |

| Call - EXPIRED | NYMEX | 3/1/2007 | 60,000 | 8.150 | 0.726 | \$43,560 | 8/28/2007 | \$0.000 | \$0 | |
|---|----------------|-------------------------|--------------------|-----------------|--------------------|-------------------------------|--------------------------|--------------------|---------------|---------|
| Call - EXPIRED | NYMEX | 6/29/2007 | 290,000 | 7.050 | 0.540 | \$156,600 | 8/28/2007 | \$0.000 | \$0 | |
| Call - EXPIRED | NYMEX | 11/3/2006 | 90,000 | 8.650 | 1.310 | \$117,900 | 9/26/2007 | \$0.000 | \$0 | |
| Put - EXPIRED | NYMEX | 11/3/2006 | 90,000 | 6.000 | (0.411) | (\$36,990) | 9/26/2007 | \$0.000 | \$0 | |
| Call (Sold) - EXPIRED Call - EXPIRED | NYMEX NYMEX | 11/3/2006 12/1/2006 | 90,000 80,000 | 14.000 8.400 | (0.420) 1.508 | (\$37,800) \$120,640 | 9/26/2007 9/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Put - EXPIRED | NYMEX | 12/1/2006 | 80,000 | 6.000 | (0.400) | (\$32,000) | 9/26/2007 | \$0.000 | \$0 | |
| Call (Sold) - EXPIRED Call - EXPIRED | NYMEX NYMEX | 12/1/2006 1/4/2007 | 80,000 | 15.000 | (0 344) | (\$27,520) \$140,700 | 9/26/2007 | \$0.000 | \$0 | |
| Put - EXPIRED | NYMEX | 1/4/2007 | 90,000 90,000 | 7.200 6.000 | 1.230 (0.620) | \$110,700 (\$55,800) | 9/26/2007 9/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 1/4/2007 | 90,000 | 12.000 | (0 330) | (\$29,700) | 9/26/2007 | \$0.000 | \$0 | |
| Call - EXPIRED Call (Sold) - EXPIRED | NYMEX NYMEX | 2/1/2007 2/1/2007 | 90,000 | 8.600 | 1.000 | \$90,000 | 9/26/2007 | \$0.000 | \$0 | |
| Call - EXPIRED | NYMEX | 3/1/2007 | 90,000 90,000 | 13.000 8.050 | (0 240) 0.920 | (\$21,600) \$82,800 | 9/26/2007 9/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Put - EXPIRED | NYMEX | 3/1/2007 | 90,000 | 6.250 | (0.320) | (\$28,800) | 9/26/2007 | \$0.000 | · \$0 | |
| Call (Sold) - EXPIRED Call - EXPIRED | NYMEX NYMEX | 3/1/2007 6/29/2007 | 90,000 | 13.000 | (0.160) | (\$14,400) | 9/26/2007 | \$0.000 | \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 6/29/2007 | 430,000 430,000 | 8.450 11.000 | 0.420 (0.140) | \$180,600 (\$60,200) | 9/26/2007 9/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| | | | | | | , | | | | |
| Call - EXPIRED Put - EXPIRED | NYMEX NYMEX | 9/22/2006 9/22/2006 | 80,000 80,000 | 9.400 5.500 | 1.120 | \$89,600 | 10/26/2007 10/26/2007 | \$0.000 | \$0 \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 9/22/2006 | 80,000 | 14.000 | (0.350) (0.450) | (\$28,000) (\$36,000) | 10/26/2007 | \$0.000 \$0.000 | \$0 \$0 | 3.7 |
| Call - EXPIRED | NYMEX | 7/2/2007 | 220,000 | 8.150 | 0.794 | \$174,680 | 10/26/2007 | \$0.000 | \$0 | |
| Put - EXPIRED Call - EXPIRED | NYMEX NYMEX | 7/2/2007 7/25/2007 | 220,000 160,000 | 6.800 7.350 | (0.480) 0.860 | (\$105,600) \$137,600 | 10/26/2007 10/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Put - EXPIRED | NYMEX | 7/25/2007 | 160,000 | 6.000 | (0.370) | (\$59,200) | 10/26/2007 | \$0.000 | \$0 \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 7/25/2007 | 160,000 | 11.000 | (0.190) | (\$30,400) | 10/26/2007 | \$0.000 | \$0 | |
| Call - EXPIRED Put - EXPIRED | NYMEX NYMEX | 8/23/2007 8/23/2007 | 160,000 160,000 | 7.300 5.800 | 0.565 (0.300) | \$90,400 (\$48,000) | 10/26/2007 10/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Call - EXPIRED | NYMEX | 10/3/2007 | 140,000 | 9.150 | 0.040 | \$5,600 | 10/26/2007 | \$0.000 | \$0 \$0 | |
| Put - EXPIRED | NYMEX | 10/3/2007 | 140,000 | 6.250 | (0 053) | (\$7,420) | 10/26/2007 | \$0.000 | \$0 | |
| Call - EXPIRED | NYMEX | 6/5/2007 | 100,000 | 10.250 | 1.030 | \$103,000 | 11/8/2007 | \$0.000 | \$0 | |
| Put - EXPIRED | NYMEX | 6/5/2007 | 100,000 | 7.000 | (0.160) | (\$16,000) | 11/8/2007 | \$0.000 | \$0 \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 6/5/2007 | 100,000 | 13.500 | (0 390) | (\$39,000) | 11/8/2007 | \$0.000 | \$0 | |
| Call - EXPIRED Put - EXPIRED | NYMEX NYMEX | 7/3/2007 7/3/2007 | 100,000 100,000 | 8.600 6.700 | 1.055 (0.270) | \$105,500 (\$27,000) | 11/8/2007 11/8/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 7/3/2007 | 100,000 | 12.000 | (0.330) | (\$33,000) | 11/8/2007 | \$0.000 | \$O | |
| Call - EXPIRED | NYMEX | 8/1/2007 | 100,000 | 8.750 | 0.900 | \$90,000 | 11/8/2007 | \$0.000 | \$0 | |
| Put - EXPIRED Call (Sold) - EXPIRED | NYMEX NYMEX | 8/1/2007 8/1/2007 | 100,000 100,000 | 6.750 12.250 | (0.310) (0.260) | (\$31,000) (\$26,000) | 11/8/2007 11/8/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Call - EXPIRED | NYMEX | 8/23/2007 | 300,000 | 8.600 | 0.530 | \$159,000 | 11/8/2007 | \$0.000 | \$0 | |
| Put - EXPIRED | NYMEX | 8/23/2007 | 300,000 | 6.300 | (0.220) | (\$66,000) | 11/8/2007 | \$0.000 | \$0 | |
| Call - EXPIRED Put - EXPIRED | NYMEX NYMEX | 9/4/2007 9/4/2007 | 190,000 190,000 | 7.950 6.350 | 0.540 (0.260) | \$102,600 (\$49,400) | 11/8/2007 11/8/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Call - EXPIRED | NYMEX | 10/3/2007 | 200,000 | 7.950 | 0.580 | \$116,000 | 11/8/2007 | \$0.000 | \$0 | |
| Put - EXPIRED | NYMEX | 10/3/2007 | 200,000 | 6.700 | (0 120) | (\$24,000) | 11/8/2007 | \$0.000 | \$0 | |
| Call - EXPIRED | NYMEX | 6/5/2007 | 110,000 | 10.500 | 1.185 | \$130,350 | 12/26/2007 | \$0.000 | \$0 | |
| Put - EXPIRED | NYMEX | 6/5/2007 | 110,000 | 7.000 | (0 160) | (\$17,600) | 12/26/2007 | \$0.000 | \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 6/5/2007 | 110,000 | 13.500 | (0.550) | (\$60,500) | 12/26/2007 | \$0.000 | \$0 | |
| Call - EXPIRED Put - EXPIRED | NYMEX NYMEX | 7/2/2007 7/2/2007 | 110,000 110,000 | 9.050 6.500 | 1.100 (0.200) | \$121,000 (\$22,000) | 12/26/2007 12/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 7/2/2007 | 110,000 | 13.000 | (0.350) | (\$38,500) | 12/26/2007 | \$0.000 | \$0 | |
| Call - EXPIRED Put - EXPIRED | NYMEX | 8/1/2007 | 110,000 | 9.450 | 0.946 | \$104,060 | 12/26/2007 | \$0.000 | \$ 0 | |
| Call (Sold) - EXPIRED | NYMEX NYMEX | 8/1/2007 8/1/2007 | 110,000 110,000 | 6.750 13.500 | (0.285) (0.285) | (\$31,350) (\$31,350) | 12/26/2007 12/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| Call - EXPIRED | NYMEX | 9/6/2007 | 540,000 | 8.400 | 0.670 | \$361,800 | 12/26/2007 | \$0.000 | \$0 | |
| Put - EXPIRED | NYMEX | 9/6/2007 11/26/2007 | 540,000 | 6.450 | (0.200) | (\$108,000) | 12/26/2007 | \$0.000 | \$ 0 | |
| Call - EXPIRED Put - EXPIRED | NYMEX NYMEX | 11/26/2007 | 220,000 220,000 | 8.400 7.000 | 0.395 (0.080) | \$86,900 (\$17,600) | 12/26/2007 12/26/2007 | \$0.000 \$0.000 | \$0 \$0 | |
| | | | | | | | | | | |
| Call - EXPIRED Put - EXPIRED | NYMEX NYMEX | 6/5/2007 6/5/2007 | 90,000 90,000 | 10.450 7.000 | 1.350 | \$121,500 (\$18,000) | 1/29/2008 | \$0.000 | \$0 *0 | |
| Call (Sold) - EXPIRED | NYMEX | 6/5/2007 | 90,000 | 13.500 | (0.200) (0.670) | (\$18,000) (\$60,300) | 1/29/2008 1/29/2008 | \$0.000 \$0.000 | \$0 \$0 | |
| Call - EXPIRED | NYMEX | 7/2/2007 | 80,000 | 8.700 | 1.340 | \$107,200 | 1/29/2008 | \$0.000 | \$0 | 9. |
| Put - EXPIRED Call (Sold) - EXPIRED | NYMEX NYMEX | 7/2/2007 7/2/2007 | 80,000 80,000 | 6.500 | (0.250) | (\$20,000) | 1/29/2008 | \$0.000 | \$ 0 | |
| Call - EXPIRED | NYMEX | 8/1/2007 | 90,000 | 12.000 9.550 | (0.550) 1.006 | (\$44,000) \$90,540 | 1/29/2008 1/29/2008 | \$0.000 \$0.000 | \$0 \$0 | |
| Put - EXPIRED | NYMEX | 8/1/2007 | 90,000 | 6.500 | (0.270) | (\$24,300) | 1/29/2008 | \$0.000 | \$0 | |
| Call (Sold) - EXPIRED Call - EXPIRED | NYMEX NYMEX | 8/1/2007 9/6/2007 | 90,000 420,000 | 13.500 8.500 | (0 360) 0.720 | (\$32,400) \$302,400 | 1/29/2008 1/29/2008 | \$0.000 \$0.000 | \$0 \$0 | |
| Put - EXPIRED | NYMEX | 9/6/2007 | 420,000 | 6.450 | (0.250) | (\$105,000) | 1/29/2008 | \$0.000 | \$0 \$0 | |
| Call - Exercised | NYMEX | 11/30/2007 | 170,000 | 8.000 | \$0.425 | \$72,250 | 1/28/2008 | \$0.00 | \$0.00 | |
| Sold Futures Call (Sold) - EXPIRED | NYMEX NYMEX | 1/28/2008 11/30/2007 | 170,000 170,000 | 8.101 10.100 | (0.100) | (\$17.000) | 1/28/2008 | \$0.00 | \$17,190.65 | |
| Jan (Joid) - EXPIRED | 141 IAIEV | 11/30/2007 | 170,000 | 10.100 | (0.100) | (\$17,000) | 1/29/2008 | \$0.000 | \$0 | 7-1. SS |
| Call - EXPIRED | NYMEX | 6/5/2007 | 70,000 | 10.250 | 1.400 | \$98,000 | 2/27/2008 | \$0.000 | \$0 | |
| Put - EXPIRED Call (Sold) - EXPIRED | NYMEX NYMEX | 6/5/2007 6/5/2007 | 70,000 70,000 | 6.750 13.500 | (0.220) | (\$15,400) (\$49,000) | 2/27/2008 | \$0.000 \$0.000 | \$0 \$0 | |
| Call (Soid) - EXPIRED Call - Exercised | NYMEX | 7/3/2007 7/3/2007 | 60,000 | 8.650 | (0 700) 1.335 | (\$49,000) \$80,100 | 2/27/2008 2/26/2008 | \$0.000 \$0.00 | \$0 \$0.00 | |
| Sold Futures | NYMEX | 2/26/2008 | 60,000 | 9.206 | | | 2/26/2008 | \$0.00 | \$33,360.00 | |
| Put - EXPIRED Call (Sold) - EXPIRED | NYMEX NYMEX | 7/3/2007 7/3/2007 | 60,000 60,000 | 6.500 13.100 | (0.330) | (\$19,800) (\$27,000) | 2/27/2008 | \$0.000 | \$0 \$0 | |
| Call - EXPIRED | NYMEX | 8/1/2007 | 70,000 | 9.750 | (0 450) 1.020 | (\$27,000) \$71,400 | 2/27/2008 2/27/2008 | \$0.000 \$0.000 | \$0 \$0 | |
| Put - EXPIRED | NYMEX | 8/1/2007 | 70,000 | 6.250 | (0.260) | (\$18,200) | 2/27/2008 | \$0.000 | \$0 | |
| Call (Sold) - EXPIRED Call - Exercised | NYMEX NYMEX | 8/1/2007 8/28/2007 | 70,000 200,000 | 13.500 7.950 | (0.420) 0.960 | (\$29,400) \$192,000 | 2/27/2008 2/26/2008 | \$0.000 \$0.00 | \$0 \$0.00 | |
| Sold Futures | NYMEX | 2/26/2008 | 200,000 | 9.206 | 0.000 | ψ102,000 | 2/26/2008 | \$0.00 | \$251,200.00 | |
| Put - EXPIRED | NYMEX | 8/28/2007 | 200,000 | 6.250 | (0.300) | (\$60,000) | 2/27/2008 | \$0.000 | \$0 | |
| Call (Sold) - EXPIRED Call - Exercised | NYMEX NYMEX | 8/28/2007 9/4/2007 | 200,000 130,000 | 12.500 7.800 | (0.200) 0.950 | (\$40,000) \$123,500 | 2/27/2008 2/26/2008 | \$0.000 \$0.00 | \$0 \$0.00 | |
| Sold Futures | NYMEX | 2/26/2008 | 130,000 | 9.206 | 0.000 | 4 120,000 | 2/26/2008 | \$0.00 | \$182,780.00 | |
| Put - EXPIRED | NYMEX | 9/4/2007 | 130,000 | 6.350 | (0.340) | (\$44,200) | 2/27/2008 | \$0.000 | \$0 | 127 |
| Call (Sold) - EXPIRED Call - Exercised | NYMEX NYMEX | 9/4/2007 10/23/2007 | 130,000 130,000 | 13.000 7.750 | (0.160) 0.800 | (\$20,800) \$104,000 | 2/27/2008 2/26/2008 | \$0.000 \$0.00 | \$0 \$0.00 | |
| Sold Futures | NYMEX | 2/26/2008 | 130,000 | 9.206 | 0.000 | ψ.ιο π ,ουσ | 2/26/2008 | \$0.00 | \$189,280.00 | |
| Put - EXPIRED | NYMEX | 10/23/2007 | 130,000 | 6.400 | (0.240) | (\$31,200) | 2/27/2008 | \$0.000 | \$0 | |
| Call (Sold) - EXPIRED | NYMEX | 10/23/2007 | 130,000 | 12.000 | (0.120) | (\$15,600) | 2/27/2008 | \$0.000 | \$0 | |
| Call - Exercised | NYMEX | 8/29/2007 | 120,000 | 8.100 | 0.543 | \$65,160 | 3/26/2008 | \$0.00 | \$0.00 | |
| 010 | | `^^^\DEEEDDED | | | | | | | | |

| | - | * Underlying Pr | rice of Exercised C | all Option | | | | | | | |
|----------|-----------------------|-----------------|---------------------|------------|--------|---------|-------------|-----------|---------|--------------|--------------------|
| SUMMARY: | | | | 21,450,000 | | | \$2,971,850 | | | \$1,159,981 | (\$1,811, |
| | | | | | | | | | | | |
| | Sold Futures | NYMEX | 3/26/2008 | 60,000 | 9.572 | | | 3/26/2008 | \$0.00 | \$19,320.00 | 40× |
| | Call - Exercised | NYMEX | 3/3/2008 | 60,000 | 9.250 | 0.550 | \$33,000 | 3/26/2008 | \$0.00 | \$0.00 | - X3 |
| 7.0 | Call (Sold) - EXPIRED | NYMEX | 12/6/2007 | 120,000 | 10.000 | (0.120) | (\$14,400) | 3/26/2008 | \$0.000 | \$ 0 | |
| | Put - EXPIRED | NYMEX | 12/6/2007 | 120,000 | 6.000 | (0.100) | (\$12,000) | 3/26/2008 | \$0.000 | \$0 | $\frac{4\pi}{2}$ |
| | Sold Futures | NYMEX | 3/26/2008 | 120,000 | 9.572 | | | 3/26/2008 | \$0.00 | \$224,640.00 | |
| | Call - Exercised | NYMEX | 12/6/2007 | 120,000 | 7.700 | 0.500 | \$60,000 | 3/26/2008 | \$0.00 | \$0.00 | (1977)# (1977)# |
| | Put - EXPIRED | NYMEX | 8/29/2007 | 120,000 | 6.000 | (0.250) | (\$30,000) | 3/26/2008 | \$0.000 | \$0 | 180 |
| | Sold Futures | NYMEX | 3/26/2008 | 120,000 | 9.572 | | | 3/26/2008 | \$0.00 | \$176,640.00 | T |

Mark-to-Market Report SC Hedging Plan

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|--------|-----------------------------------|---------------|---|-------------------------|--------------|----------|-------------------|--------------------------|-----------------------------|------------------------|----------------------------------|
| | | | | MMBtus Purchased Per | Strike/Fixed | Purchase | Original Purchase | Trade Expiration Date | Trad Expiration Price | Realized Value | Net Value Reals Gain or (Loss |
| Period | Tool | Counterparty | Date | Month | Price | Price | Cost/Proceeds | | | | dam or (coes |
| | Call (Bought)- OFFSET | NYMEX | 9/4/2007 | 30,000 | 7.650 | \$0.690 | \$20,700 | 9/7/2007 | \$0.000 | \$0 *** | de de la la |
| | Put (Sold)- OFFSET | NYMEX | 9/4/2007 | 30,000 | 6.000 | -\$0.270 | (\$8,100) | 9/7/2007 | \$0.000 | \$0 \$0 | |
| | Call (Sold)- OFFSET | NYMEX | 9/4/2007 | 30,000 | 11.000 | -\$0.130 | (\$3,900) | 9/7/2007 | \$0.000 | \$0 \$0 | |
| | Call (Sold)- OFFSET | NYMEX | 9/7/2007 | 30,000 | 7.650 | (0.660) | (\$19,800) | 9/7/2007 | \$0.000 \$0.000 | | |
| | Put (Bought)- OFFSET | NYMEX | 9/7/2007 | 30,000 | 6.000 | 0.240 | \$7,200 | 9/7/2007 | | \$0 | |
| | Call (Bought)- OFFSET | NYMEX | 9/7/2007 | 30,000 | 11.000 | 0.120 | \$3,600 | 9/7/2007 | \$0.000 | \$0 \$0 | |
| | Call (Bought)- OFFSET | NYMEX | 9/4/2007 | 90,000 | 7.650 | \$0.690 | \$62,100 | 9/10/2007 | \$0.000 | \$0 | |
| 200 | Put (Sold)- OFFSET | NYMEX | 9/4/2007 | 90,000 | 6.000 | -\$0.270 | (\$24,300) | 9/10/2007 | \$0.000 | \$0 \$0 | |
| | Call (Sold)- OFFSET | NYMEX | 9/4/2007 | 90,000 | 11.000 | -\$0.130 | (\$11,700) | 9/10/2007 | \$0.000 | \$ 0 | |
| | Call (Sold)- OFFSET | NYMEX | 9/10/2007 | 90,000 | 7.650 | (0.700) | (\$63,000) | 9/10/2007 | \$0.000 | \$0 | |
| | Put (Bought)- OFFSET | NYMEX | 9/10/2007 | 90,000 | 6.000 | 0.250 | \$22,500 | 9/10/2007 | \$0.000 | \$ 0 | |
| | Call (Bought)- OFFSET | NYMEX | 9/10/2007 | 90,000 | 11.000 | 0.150 | \$13,500 | 9/10/2007 | \$0.000 | \$0 | 5 7 7 |
| | Call - Exercised | NYMEX | 8/30/2007 | 120,000 | 7.950 | 0.613 | \$73,560 | 4/25/2008 | \$0.000 | \$0.00 | |
| 1.0 | Sold Futures | NYMEX | 4/25/2008 | 120,000 | 10.964 | | **** | 4/25/2008 | \$0.00 | \$361,658.16 | 10 |
| | Call - Exercised | NYMEX | 12/7/2007 | 120,000 | 8.100 | 0.430 | \$51,600 | 4/25/2008 | \$0.000 | \$0.00 | |
| | Sold Futures | NYMEX | 4/25/2008 | 120,000 | 10.964 | | | 4/25/2008 | \$0.00 | \$343,658.16 | |
| 5 | Call - Exercised | NYMEX | 3/3/2008 | 60,000 | 9.700 | 0.545 | \$32,700 | 4/25/2008 | \$0.000 | \$0.00 | |
| | Sold Futures | NYMEX | 4/25/2008 | 60,000 | 10.964 | | | 4/25/2008 | \$0.00 | \$75,829.08 | |
| | Put - EXPIRED | NYMEX | 8/30/2007 | 120,000 | 6.250 | (0.320) | (\$38,400) | 4/28/2008 | \$0.000 | \$0 | 100 |
| | Put - EXPIRED | NYMEX | 12/7/2007 | 120,000 | 5.500 | (0.070) | (\$8,400) | 4/28/2008 | \$0.000 | \$0 | |
| | Call (Sold) - EXPIRED | NYMEX | 12/7/2007 | 120,000 | 11.000 | (0.070) | (\$8,400) | 4/28/2008 | \$0.000 | \$0 | |
| 200 | Put - EXERCISED | NYMEX | 4/25/2008 | 50,000 | 11.000 | (0.070) | (\$3,500) | 4/28/2008 | \$0.000 | \$0 | |
| | SOLD FUTURES | NYMEX | 4/28/2008 | 50,000 | 10.990 | | | 4/28/2008 | \$0.000 | \$500 | |
| | Call - Exercised | NYMEX | 11/5/2007 | 70,000 | 9.900 | 0.430 | \$30,100 | 5/27/2008 | \$0.00 | \$0.00 | |
| 44. | Sold Futures | NYMEX | 5/27/2008 | 70,000 | 11.801 | | | 5/27/2008 | \$0.00 | \$133,070.00 | |
| | Call (Sold) - Expired | NYMEX | 11/5/2007 | 70,000 | 13.000 | (0.100) | (\$7,000) | 5/28/2008 | \$0.000 | \$0 | |
| | Call - Exercised | NYMEX | 12/7/2007 | 190,000 | 8.250 | 0.492 | \$93,480 | 5/27/2008 | \$0.00 | \$0.00 | 11.6 |
| | all (Sold) - Option Assigne | NYMEX | 12/7/2007 | 190,000 | 11.000 | (0.100) | (\$19,000) | 5/27/2008 | \$0.00 | \$0.00 | |
| | Option Assigned | | 5/27/2008 | 190,000 | | , , | \$0 | | \$0.000 | \$522,500 | Dec. |
| | Call - Exercised | NYMEX | 3/3/2008 | 70,000 | 10.100 | 0.564 | \$39,480 | 5/27/2008 | \$0.00 | \$0.00 | 4 (t) |
| | Sold Futures | NYMEX | 5/27/2008 | 70,000 | 11.801 | | | 5/27/2008 | \$0.00 | \$119,070.00 | 450 S |
| | Put - Expired | NYMEX | 12/7/2007 | 190,000 | 5.500 | (0.100) | (\$19,000) | 5/28/2008 | \$0.00 | \$0.00 | |
| | Call - Exercised | NYMEX | 11/5/2007 | 50,000 | 9.850 | 0.465 | \$23,250 | 6/25/2008 | \$0.00 | \$0.00 | 2 |
| 4 | Sold Futures | NYMEX | 6/25/2008 | 50,000 | 12.700 | 0.100 | 4-0,-00 | 6/25/2008 | \$0.00 | \$142,500.00 | 144 |
| | Call (Sold) - Expired | NYMEX | 11/5/2007 | 50,000 | 13.000 | (0.130) | (\$6,500) | 6/25/2008 | \$0.000 | \$0 | |
| | Call - Exercised | NYMEX | 12/6/2007 | 60,000 | 8.550 | 0.530 | \$31,800 | 6/25/2008 | \$0.00 | \$0.00 | |
| | Put - Expired | NYMEX | 12/6/2007 | 60,000 | 5.750 | (0.130) | (\$7,800) | 6/25/2008 | \$0.00 | \$0.00 | |
| | Call (Sold) | NYMEX | 12/6/2007 | 60,000 | 12.000 | (0.100) | (\$6,000) | 6/25/2008 | \$0.000 | \$207,000.00 | |
| | Call - Exercised | NYMEX | 1/4/2008 | 50,000 | 8.350 | 0.555 | \$27,750 | 6/25/2008 | \$0.00 | \$0.00 | |
| | | | 1/4/2008 | 50,000 | 11.500 | (0.080) | (\$4,000) | 6/25/2008 | \$0.000 | \$157,500.00 | 1800 |
| # . | Call (Sold) | NYMEX | 2/1/2008 | 60,000 | 9.000 | 0.345 | \$20,700 | 6/25/2008 | \$0.00 | \$0.00 | |
| | Call - Exercised | NYMEX | | | | 0.343 | \$20,700 | 6/25/2008 | \$0.00 | \$225,180.00 | |
| 1 | Sold Futures | NYMEX | 6/25/2008 | 60,000 | 12.753 | 0.550 | \$27,500 | 6/25/2008 | \$0.00 | \$0.00 | 6 |
| | Call - Exercised | NYMEX | 3/3/2008 | 50,000 | 10.450 | 0.550 | \$27,500 | 6/25/2008 | \$0.00 | \$0.00 \$115,150.00 | |
| | Sold Futures | NYMEX | 6/25/2008 | 50,000 | 12.753 | | | 0/25/2006 | \$0.00 | \$115,150.00 | |
| | Put - OFFSET | NYMEX | 12/7/2007 | 60,000 | 5.500 | (0 140) | (\$8,400) | 3/12/2008 | \$0.000 | \$0 | |
| | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 60,000 | 5.500 | 0.004 | \$240 | 3/12/2008 | \$0.000 | \$0 | |
| | Put - OFFSET | NYMEX | 1/3/2008 | 50,000 | 6.000 | (0.150) | (\$7,500) | 3/12/2008 | \$0.000 | \$0 | 37.44 E |
| | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 50,000 | 6.000 | 0.007 | \$350 | 3/12/2008 | \$0.000 | \$0 | |
| | Put - OFFSET | NYMEX | 12/6/2007 | 60,000 | 5.500 | (0.190) | (\$11,400) | 3/12/2008 | \$0.000 | \$0 | 100 |
| | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 60,000 | 5.500 | 0.010 | \$600 | 3/12/2008 | \$0.000 | \$0 | |
| 100 | Put - OFFSET | NYMEX | 1/3/2008 | 50,000 | 6.000 | (0.215) | (\$10,750) | 3/13/2008 | \$0.000 | \$0 | |
| | Put - OFFSET Put(Bought) - OFFSET | NYMEX | 3/13/2008 | 50,000 | 6.000 | 0.017 | \$850 | 3/13/2008 | \$0.000 | \$O | |
| | D | A 10.00 APR 2 | 40/7/0007 | 20.000 | 4.000 | (0.400) | (640, 400) | 2/42/2000 | e n 200 | en. | |
| | Put - OFFSET | NYMEX | 12/7/2007 | 80,000 | 4.900 | (0.130) | (\$10,400) | 3/12/2008 | \$0.000 | \$0 \$0 | √34. · · · · |
| | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 80,000 | 4.900 | 0.010 | \$800 | 3/12/2008 | \$0.000 | \$0 \$0 | 15 No. 1 |
| | Put - OFFSET | NYMEX | 1/3/2008 | 90,000 | 5.800 | (0.230) | (\$20,700) | 3/12/2008 | \$0.000 | \$ 0 | Etilo. |
| | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 90,000 | 5.800 | 0.032 | \$2,880 | 3/12/2008 | \$0.000 | \$0 | |
| | | | | | | | | | | | March & Profession |
| MARY: | | | | 4,320,000 | | | \$259,290 | | | \$2,403,615 | \$2,144,325 |

4,320,000

* Underlying Price of Exercised Call Option

SUMMARY OF CLOSED POSITIONS: \$11,930,820 \$10,723,736 (\$1,207,084)

SC HEDGING PLAN MARK TO MARKET 06/30/08

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|----------------|--|----------------|---------------------------|----------------------------------|---------------------------|-------------------|---------------------------------------|-----------------------------------|----------------------------|---|
| Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/ Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | NYMEX Put/Option/OTC Market Price | Current Market Value | Net Value (Original Cost vs. Current Market Value) |
| | Call Call (Sold) | NYMEX NYMEX | 11/5/2007 11/5/2007 | 50,000 50,000 | 10.150 13.000 | 0.535 (0.200) | \$26,750 (\$10,000) | \$3.204 -\$0.795 | \$160,200 (\$39,750) | |

| Call NYMEX 127/2007 60,000 8,700 (0,140) (88,400) 48,488 (827,140) Call (Sold) NYMEX 127/2008 50,000 8,400 (0,150) (87,500) 4,4488 (874,400) Call NYMEX 13/2008 50,000 12,000 (0,150) (87,500) 4,4488 (874,400) Call NYMEX 13/2008 50,000 11,000 0,860 277,600 22,275 131,6750 Call NYMEX 33/2008 50,000 11,000 0,860 277,600 22,275 131,6750 Call NYMEX 11/2007 60,000 10,400 0,860 277,600 22,275 131,6750 Call NYMEX 11/2007 60,000 13,000 (0,286) (87,700) 4,177 12,000,000 Call (Sold) NYMEX 11/2007 60,000 13,000 (0,286) (87,700) 4,177 (10,700) Call (Sold) NYMEX 11/2007 60,000 12,000 (0,286) (87,700) 4,177 (10,700) Call (Sold) NYMEX 12/2007 60,000 12,000 (0,286) (87,700) 4,177 (10,700) Call NYMEX 12/2007 60,000 12,000 (0,286) (87,700) 4,1775 (810,600) Call NYMEX 12/2007 60,000 12,000 (0,286) (87,700) 4,1775 (810,600) Call NYMEX 13/2008 60,000 12,000 (0,286) (87,700) 4,1775 (888,700) Call NYMEX 13/2008 60,000 12,000 (0,286) (87,700) 4,1775 (888,700) Call NYMEX 13/2008 60,000 12,000 (0,286) (831,079) 4,1775 (888,700) Call NYMEX 13/2008 60,000 10,350 (0,286) (831,079) 4,1775 (888,700) Call NYMEX 13/2008 60,000 10,350 (0,280) (831,000) 4,0777 (844,200) Call NYMEX 11/2007 90,000 13,000 (0,280) (831,000) 4,0777 (844,200) Call NYMEX 11/2007 90,000 13,000 (0,280) (831,000) 4,0777 (844,200) Call NYMEX 11/2007 90,000 13,000 (0,280) (831,000) 4,0777 (844,200) Call NYMEX 11/2007 90,000 13,000 (0,290) (831,000) 4,0777 (844,200) Call NYMEX 11/2007 90,000 13,000 (0,290) (831,000) 4,0777 (844,200) Call (Sold) NYMEX 12/2007 90,000 13,000 (0,200) (3,200) (3,300) 4,0777 (844,200) Call (Sold) NYMEX 12/2007 90,000 13,000 (0,200) (3,300) (3,300) 4,0777 (844,200) Call (Sold) NYMEX 12/2007 90,000 13,000 (0,200) (3,300) (3,300) 4,0777 (3,400) (3,300) (3,300) (3,300) 4,0777 (844,200) Call (Sold) NYMEX 12/2007 90,000 13,000 (0,200) (3,300) (3,300) (3,300) 4,0777 (3,300) (| Call (Bold) NYMEX 12772007 60,000 12,000 (0.140) (84,400 (84,400) 41,468 (802,200) (802,400) (804,400) 41,468 (802,200) (802,400) (804,400) 41,468 (802,200) (802,400) (804,400) | Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/ Fixed Price | Purchëse Price | Original Purchase Cost/Proceeds | NYMEX PutfOption/OTC Market Price | Current Martiet Value | Net Value (Original Goe vs. Current Market Value |
|--|--|-------------------|------------------|--------------|---------------------------|----------------------------------|---------------------------|-------------------|---------------------------------------|-----------------------------------|-----------------------------|---|
| Call (Said) NYMEX 127/2007 80,000 12,000 (0.140) (88,400) 4-1,488 (88,200) (88,200) Call (86de) NYMEX 17/2008 80,000 12,000 (0.150) (0.150) (97,500) 4-1,488 (77,400) Call (86de) NYMEX 17/2008 80,000 12,000 (0.150) (97,500) 4-1,488 (77,400) Call NYMEX 27/2008 80,000 13,000 (0.250) 827,000 82,750 (87,700) Call NYMEX 11/2007 80,000 13,000 (0.250) 827,000 82,750 (87,700) 4-1,772 (87,000) Call (86de) NYMEX 11/2007 80,000 13,000 (0.250) (87,700) 4-1,772 (87,000) Call (86de) NYMEX 11/20007 80,000 12,000 (0.250) (87,000) 4-1,775 (87,000) Call (86de) NYMEX 12/20007 80,000 12,000 (0.250) (87,000) 84,000 84,176 (820,000) Call (86de) NYMEX 12/2008 80,000 12,000 (0.250) 84,000 84,000 84,000 Call (86de) NYMEX 12/2008 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 12/2008 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 12/2008 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 12/2008 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 12/2008 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 12/2008 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 11/2000 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 11/20007 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 11/20007 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 11/20007 80,000 12,000 (0.250) (810,700) 84,000 84,000 Call (86de) NYMEX 11/20007 80,000 12,000 (0.250) (810,700) 84,000 84,000 84,000 Call (86de) NYMEX 11/20007 80,000 12,000 (0.250) (810,700) 84,000 | Call (Said) NYMEX 1/3/2006 50,000 12,000 (0.140) (88,400) 4-8.488 (38,300) Call (Said) NYMEX 1/3/2006 50,000 12,000 (0.150) (37,500) 4-14.88 (38,400) Call NYMEX 1/3/2008 60,000 12,000 (0.150) (37,500) 4-14.88 (37,440) Call NYMEX 2/1/2008 60,000 8.850 0.517 331,000 54,503 \$270,180 Call NYMEX 3/3/2008 50,000 11,000 0.550 \$27,500 \$2.375 \$116,750 Call NYMEX 11/5/2007 60,000 13,000 (0.250) (371,000) 4-1,000 4-1,000 Call Gold) NYMEX 11/5/2007 60,000 13,000 (0.250) (371,000) 4-1,000 4-1,000 Call Gold) NYMEX 11/5/2007 60,000 12,000 (0.250) (371,000) 4-1,000 4-1,000 Call Gold) NYMEX 12/2000 60,000 12,000 (0.250) (0.250) (313,200) 4-1,775 (3100,500) Call Gold) NYMEX 1/3/2008 50,000 12,000 (0.250) (0.250) (313,200) 4-1,775 (388,791) Call NYMEX 2/1/2008 60,000 12,000 (0.250) (0.250) (310,700) 4-1,775 (388,791) Call NYMEX 3/4/2008 60,000 12,000 (0.250) (0.250) (310,700) 4-1,775 (388,791) Call NYMEX 3/4/2008 60,000 10,300 (0.250) (0.250) (310,700) 4-1,775 (388,791) Call NYMEX 3/4/2008 60,000 10,300 (0.250) (310,700) 4-1,775 (384,200) Call NYMEX 11/2/2007 60,000 10,300 (0.250) (310,700) 4-1,775 (384,200) Call NYMEX 11/2/2007 60,000 10,300 (0.250) (310,700) 4-1,777 (344,200) Call NYMEX 11/2/2007 60,000 10,300 (0.250) (310,700) 4-1,777 (344,200) Call NYMEX 11/2/2007 60,000 10,300 (0.250) (310,700) 4-1,777 (344,200) Call NYMEX 11/2/2007 60,000 13,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 13,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 13,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 10,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 10,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 10,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 10,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 10,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 10,000 (0.250) (310,700) 4-1,504 (310,700) Call NYMEX 11/2/2007 60,000 10,000 (0.250) (0.250) (0.250) (| | Call | NYMEX | 12/7/2007 | 60,000 | 8 700 | 0.590 | \$74.600 | | | |
| Call (Selds) NYMEX 1/2/2008 90,000 12,000 (0.150) (27.500) 454.688 3207,800 (77.400) Call (Selds) NYMEX 2/1/2008 80,000 8.850 0.517 \$31,020 \$44.683 \$270,180 (77.400) Call (Selds) NYMEX 2/1/2008 80,000 11,000 0.560 \$27.600 \$2.375 \$118,730 Call (Selds) NYMEX 11/6/2007 90,000 11,000 0.560 \$27.600 \$2.375 \$118,730 Call (Selds) NYMEX 11/6/2007 90,000 13,000 (0.250) (37.700) 45.172 (37.0320) Call (Selds) NYMEX 11/6/2007 90,000 13,000 (0.250) (37.700) 45.172 (37.0320) Call (Selds) NYMEX 12/6/2007 90,000 12,000 (0.250) (31.200) (31.200) 41.775 (38.5,700) Call (Selds) NYMEX 12/6/2008 90,000 12,000 (0.250) (31.200) (31.200) 41.775 (38.5,700) Call (Selds) NYMEX 1/6/2008 90,000 12,000 (0.250) (31.200 | Call (Sele) NYMEX 1/2/2008 50,000 12,000 (0.150) (0.150) (37,500) 44,4883 8247,880) 44,1883 (374,600) (0.150) (0.150) (37,500) 44,4883 (374,600) (0.150) (0.150) (37,500) 44,4883 (374,600) (0.150) (0 | | | | | | | | | | | |
| Call (8old) NYMEX 1/3/2008 80,000 12,000 (0.199) (97,500) 45,468 (974,460) Call NYMEX 21/2008 60,000 8,860 0,517 \$31,020 \$44,933 \$270,180 Call NYMEX 31/3/2008 50,000 11,000 0,580 \$37,800 \$2,760 \$116,700 Call (8old) NYMEX 11/6/2007 80,000 12,000 (0.288) (817,100) 45,172 (970,320) Call (8old) NYMEX 11/6/2007 80,000 12,000 (0.288) (817,100) 45,172 (970,320) Call (8old) NYMEX 12/8/2007 80,000 12,000 (0.226) (0.226) 84,178 \$233,000 Call (8old) NYMEX 1/3/2008 50,000 12,000 (0.226) (0.226) 84,178 (100,600) Call (8old) NYMEX 1/3/2008 50,000 12,000 (0.226) (0.226) (1.026) 45,177 (1.006,500) Call NYMEX 21/1/2008 60,000 12,000 (0.216) (1.006,500) 44,177 (1.006,500) Call NYMEX 34/2008 60,000 12,000 (0.216) (1.006,500) 44,177 (1.006,500) Call NYMEX 34/2008 60,000 12,000 (0.216) (1.006,500) (1.006,500) (1.006,500) (1.006,500) Call NYMEX 34/2008 60,000 10,360 (0.784 \$47,640 \$3,117 \$167,000) Call NYMEX 11/2/2007 90,000 10,360 (0.784 \$47,640 \$3,117 \$167,000) Call (8old) NYMEX 11/2/2007 90,000 10,000 (0.226) (37,600) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.266) (37,600) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (0.266) (37,600) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (0.266) (37,600) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (0.266) (37,600) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (0.266) (37,600) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (0.266) (37,600) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (0.266) (37,600) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (0.300) (0.300) (0.300) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (0.300) (0.300) (0.300) 45,1534 (138,000) Call (8old) NYMEX 11/2/2007 90,000 12,000 (0.300) (| Call (Gold) NYMEX 2/1/2008 60,000 12,000 (0.150) (27.500) 41.488 (\$74,400) Call NYMEX 2/1/2008 60,000 11.000 0.500 \$27.000 \$2.275 \$116,700 Call NYMEX 3/2008 60,000 11.000 0.500 \$27.000 \$2.275 \$116,700 Call Gold) NYMEX 11/6/2007 60,000 13,000 (0.265) (\$17,100) 41.172 (\$70,200) Call Gold) NYMEX 11/6/2007 60,000 13,000 (0.265) (\$17,100) 41.172 (\$70,200) Call Gold) NYMEX 12/6/2007 60,000 12,000 (0.250) (\$13,000 \$4.700 \$4.776 (\$100,000) Call Gold) NYMEX 12/6/2007 60,000 12,000 (0.250) (\$13,000 \$4.700 \$4.776 (\$100,000) Call Gold) NYMEX 12/6/2008 50,000 12,000 (0.250) (\$13,000 \$5.018 \$22,000 \$4.777 (\$88,700) Call Shall NYMEX 1/6/2008 50,000 12,000 (0.250) (0.250) (0.150,000) \$4.777 (\$88,700) Call NYMEX 2/1/2008 60,000 10,350 0.485 \$22,100 \$4.677 \$244,880 \$4.777 (\$84,220) Call NYMEX 3/4/2008 60,000 13,300 (0.250) (0.250) (313,000) \$4.777 (\$84,220) Call NYMEX 3/4/2008 60,000 13,300 (0.250) (313,000) \$4.777 (\$84,220) Call NYMEX 11/2/2007 80,000 13,000 (0.250) (\$85,780) \$1.534 (\$138,000) Call Gold) NYMEX 11/2/2007 80,000 13,000 (0.250) (\$27,000 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 13,000 (0.250) (320,000 \$4.710 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 13,000 (0.250) (320,000 \$4.710 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 12,000 (0.200) (320,000 \$4.710 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 12,000 (0.200) (0.200) (0.200) \$4.700 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 12,000 (0.200) (0.200) (0.200) \$4.700 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 12,000 (0.200) (0.200) \$4.700 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 12,000 (0.200) (0.200) \$4.700 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 12,000 (0.200) (0.200) \$4.700 \$5.518 \$40,140 Call Gold) NYMEX 11/2/2007 80,000 12,000 (0.200) (0.200) \$4.700 \$5.501 \$40,140 Call Gold) NYMEX 11/2/2008 80,000 12,000 (0.200) (0.200) (0.200) \$4.700 \$5.501 \$40,140 Call Gold) NYMEX 2/1/2008 80,000 11.100 (0.200) (0.200) (0.200) \$4.700 \$40,140 Call Gold) NYMEX 8/2008 80,000 10.000 (0.200) (0.200) (0.200 | | Call | NYMEX | 1/3/2008 | 50,000 | 8.400 | 0.770 | \$38,500 | £4 0£2 | 6247.660 | |
| Call NYMEX 3/3/2008 50,000 11,000 0.850 \$27,500 \$2.375 \$118,750 Call NYMEX 11/8/2007 60,000 10,400 0.620 \$37,200 \$3.071 \$184,200 \$41,172 (\$70,200) Call (Sold) NYMEX 12/8/2007 60,000 12,000 (0.285) (18,000) \$41,000 \$41,175 (\$106,000) Call (Sold) NYMEX 12/8/2007 60,000 12,000 (0.285) (18,000) \$41,000 \$41,775 (\$106,000) Call (Sold) NYMEX 12/8/2007 60,000 12,000 (0.285) \$45,000 \$41,775 (\$106,000) Call (Sold) NYMEX 12/8/2008 50,000 12,000 (0.285) \$45,000 \$41,775 (\$88,700) Call (Sold) NYMEX 2/1/2008 60,000 10,350 0,485 \$22,100 \$44,071 \$244,260 Call (Sold) NYMEX 3/4/2008 60,000 10,350 0,794 \$47,640 \$3.117 \$187,000 Call (Sold) NYMEX 11/2/2007 60,000 10,350 0,794 \$47,640 \$3.117 \$187,000 Call (Sold) NYMEX 11/2/2007 60,000 10,350 0,794 \$47,640 \$3.117 \$187,000 Call (Sold) NYMEX 11/2/2007 60,000 13,000 (0.426) (\$37,800) \$41,334 (\$338,000) Call (Sold) NYMEX 11/2/2007 80,000 13,000 (0.426) (\$37,800) \$41,334 (\$338,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.426) (\$37,800) \$41,334 (\$338,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.426) (\$37,800) \$41,334 (\$338,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.426) (\$37,800) \$41,334 (\$338,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.426) (\$37,800) \$41,534 (\$338,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.426) (\$37,800) \$41,534 (\$338,000) Call (Sold) NYMEX 11/2/2008 80,000 12,000 (0.426) (\$44,100 \$3.854 \$328,860 Call (Sold) NYMEX 11/2/2008 80,000 12,000 (0.426) (\$44,100 \$3.854 \$328,860 Call (Sold) NYMEX 11/2/2008 80,000 12,000 (0.246) (\$44,100 \$3.854 \$328,860 Call (Sold) NYMEX 11/2/2008 80,000 14,250 1,050 (0.246) (\$44,100 \$3.854 \$328,860 Call (Sold) NYMEX 12/2008 80,000 14,250 1,050 (0.246) (\$44,100 \$3.854 \$328,860 Call (Sold) NYMEX 8/2/2008 80,000 11,000 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$44,100 \$3.854 \$328,860 (0.246) (\$4 | Call NYMEX 3/3/2008 50,000 11,000 0,550 \$27,500 \$2,375 \$118,750 \$118,750 \$Call (804) NYMEX 11/6/2007 60,000 13,000 (0,285) (\$77,100) 43,171 \$144,260 (970,320) \$Call (804) NYMEX 12/6/2007 60,000 12,000 (0,285) (\$77,100) 43,177 (\$70,320) \$Call (804) NYMEX 12/6/2007 60,000 12,000 (0,285) (\$77,100) 43,1775 (\$108,000) \$41,775 (\$108,000) \$Call (804) NYMEX 12/6/2007 60,000 12,000 (0,220) (\$13,200) 44,775 (\$108,000) \$Call (804) NYMEX 17/2008 50,000 12,000 (0,225) (\$13,200) 44,775 (\$88,750) \$Call (804) NYMEX 17/2008 60,000 12,000 (0,225) (\$13,200) 44,775 (\$88,750) \$Call (804) NYMEX 3/4/2008 60,000 10,350 0.794 447,840 43,117 \$147,020 \$44,220 \$Call (804) NYMEX 3/4/2008 60,000 10,350 0.794 447,840 43,117 \$147,020 \$Call (804) NYMEX 11/2/2007 90,000 10,350 0.996 \$88,400 \$3,760 \$44,737 (\$44,220) \$Call (804) NYMEX 11/2/2007 90,000 13,000 0.996 \$88,400 \$3,760 \$44,737 (\$44,220) \$Call (804) NYMEX 11/2/2007 90,000 13,000 0.090 \$88,400 \$3,760 \$44,740 \$44,7 | | Cell (Sold) | NYMEX | 1/3/2008 | | | 2117 | | | | |
| Call (Sold) NYMEX 11/8/2007 60,000 10,400 (0,285) 837,200 83,371 8184,290 (877,320) Call (Sold) NYMEX 11/8/2007 60,000 13,000 (0,285) (817,100) 84,718 8233,860 (2018) (20 | Cail (Sold) NYMEX 11/5/2007 60,000 10,400 (0,285) (\$17,100) 83,771 (\$194,200) (2,700) (0,270) | | Cell | NYMEX | 2/1/2008 | 60,000 | 8.850 | 0.517 | \$31,020 | \$4.503 | \$270,180 | 7 |
| Call (Sold) NYMEX 11/5/2007 80,000 13,000 (0.286) (817,100) 431.772 (870,200) (270,000) (201) (2 | Call (Sold) NYMEX 11/8/2007 60,000 13,000 (0.285) (317,100) 49,172 (370,300) Call (Sold) NYMEX 12/8/2007 60,000 12,000 (0.220) (813,000) 45,1775 (830,000) Call (Sold) NYMEX 1/3/2008 50,000 12,000 (0.220) (813,000) 45,1775 (888,750) Call NYMEX 1/3/2008 50,000 12,000 (0.215) (810,750) 41,775 (888,750) Call NYMEX 2/1/2008 60,000 10,350 (0.230) (813,000) 43,177 (844,200) Call (Sold) NYMEX 3/4/2008 60,000 14,000 (0.230) (813,000) 43,177 (844,200) Call (Sold) NYMEX 11/2/2007 80,000 14,000 (0.230) (813,000) 43,1317 \$167,020 (944,200) Call (Sold) NYMEX 11/2/2007 80,000 13,000 (0.230) (837,000) 43,133 (833,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (0.240) (837,000) 43,133 (836,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2008 80,000 12,000 (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2008 80,000 13,000 (0.230) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 3/3/2008 80,000 13,000 (0.230) (820,700) 43,134 (818,080) Call (Sold) NYMEX 3/3/2008 80,000 11,100 0.800 844,000 82,706 82,800 (828,400) Call (Sold) NYMEX 3/3/2008 80,000 11,000 (0.240) (819,200) 49,1327 \$100,160 (850,040) Call (Sold) NYMEX 8/3/2008 80,000 11,000 (0.240) (819,200) 49,1327 \$100,160 (850,040) Call (Sold) NYMEX 8/3/2008 80,000 11,000 (0.240) (819,200) 41,491 (819,100) 41,491 (818,040) 41,49 | | Call | NYMEX | 3/3/2008 | 50,000 | 11.000 | 0.550 | \$27,500 | \$2.375 | \$118,750 | |
| Cail (Sold) NYMEX 11/6/2007 60,000 13,000 (0.286) (817,100) 491.772 (870,200) (2870,200) | Call (Sold) NYMEX 11/8/2007 60,000 13,000 (0.285) (317,100) 49,172 (370,300) Call (Sold) NYMEX 12/8/2007 60,000 12,000 (0.220) (813,000) 45,1775 (830,000) Call (Sold) NYMEX 1/3/2008 50,000 12,000 (0.220) (813,000) 45,1775 (888,750) Call NYMEX 1/3/2008 50,000 12,000 (0.215) (810,750) 41,775 (888,750) Call NYMEX 2/1/2008 60,000 10,350 (0.230) (813,000) 43,177 (844,200) Call (Sold) NYMEX 3/4/2008 60,000 14,000 (0.230) (813,000) 43,177 (844,200) Call (Sold) NYMEX 11/2/2007 80,000 14,000 (0.230) (813,000) 43,1317 \$167,020 (944,200) Call (Sold) NYMEX 11/2/2007 80,000 13,000 (0.230) (837,000) 43,133 (833,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (0.240) (837,000) 43,133 (836,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2008 80,000 12,000 (0.300) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 11/2/2008 80,000 13,000 (0.230) (824,000) 42,084 (3166,720) Call (Sold) NYMEX 3/3/2008 80,000 13,000 (0.230) (820,700) 43,134 (818,080) Call (Sold) NYMEX 3/3/2008 80,000 11,100 0.800 844,000 82,706 82,800 (828,400) Call (Sold) NYMEX 3/3/2008 80,000 11,000 (0.240) (819,200) 49,1327 \$100,160 (850,040) Call (Sold) NYMEX 8/3/2008 80,000 11,000 (0.240) (819,200) 49,1327 \$100,160 (850,040) Call (Sold) NYMEX 8/3/2008 80,000 11,000 (0.240) (819,200) 41,491 (819,100) 41,491 (818,040) 41,49 | | Cell | NVMEY | 11/6/2007 | 80.000 | 10 400 | 0.000 | #07 000 | | | |
| Call (Sold) NYMEX 12/9/2007 60,000 12/000 (0.220) (819,200) 41,775 (8108,000) Call (Sold) NYMEX 11/2/2008 60,000 12/000 (0.215) (810,750) 451,775 (888,750) Call NYMEX 11/2/2008 60,000 12/000 (0.215) (810,750) 451,775 (888,750) Call NYMEX 2/1/2008 60,000 10,350 0.794 547,640 33,117 5187,020 Call NYMEX 3/4/2008 60,000 11,350 0.794 547,640 33,117 5187,020 Call (Sold) NYMEX 3/4/2008 60,000 11,350 0.794 547,640 33,117 5187,020 Call (Sold) NYMEX 3/4/2008 60,000 11,350 0.794 547,640 33,117 5187,020 Call NYMEX 3/4/2008 60,000 14,000 (0.230) (813,800) 49,737 (844,220) Call NYMEX 11/2/2007 90,000 9,800 0,980 386,400 33,780 33,780 3341,100 Call (Sold) NYMEX 11/2/2007 90,000 13,000 (0.220) (837,800) 451,534 (8138,680) Call NYMEX 11/2/2007 80,000 12,000 (0.320) (824,000) 42,844 (8166,720) Call NYMEX 11/2/2007 80,000 13,000 (0.230) (824,000) 42,844 (8166,720) Call NYMEX 11/2/2008 90,000 13,000 (0.230) (820,700) 41,534 (8138,680) Call NYMEX 1/2/2008 90,000 13,000 (0.230) (820,700) 41,534 (8138,680) Call NYMEX 21/2/2008 90,000 13,000 (0.230) (820,700) 41,534 (8138,680) Call NYMEX 3/2/2008 80,000 11,000 (0.240) (810,200) 40,813 (886,040) Call NYMEX 6/2/2008 80,000 14,250 (820,200) 48,280 (822,400) Call NYMEX 6/2/2008 80,000 14,250 (1.590) (823,200) 40,813 (886,040) Call NYMEX 6/2/2008 100,000 14,850 (1.590) (823,200) 40,813 (886,040) Call NYMEX 6/2/2008 100,000 14,850 (1.590) (823,200) 40,814 (814,700) Call NYMEX 6/2/2008 100,000 14,850 (1.590) (823,200) 40,767 (884,370) Call NYMEX 6/2/2008 110,000 12,000 (0.250) (853,800) 40,767 (884,370) Call NYMEX 6/2/2008 70,000 15,500 (1.690) (915,500) 41,470 (914,700) Call NYMEX 6/2/2008 70,000 15,500 (1.690) (915,500) 41,470 (914,700) Call NYMEX 6/2/2008 70,000 15,500 (1.690,800) 40,767 (884,370) Call NYMEX 6/2/2008 70,000 15,500 (1.690,800) 40,767 (884,370) Call NYMEX 6/2/2008 70,000 15,500 (1.690,800) 40,767 (884,370) Call NYMEX 6/2/2008 70,000 15,500 (1.690,800) 40,760 (838,680) Call NYMEX 6/2/2008 70,000 15,500 (1.690,800) 40,760 (838,680) Call NYMEX 6/2/ | Cail (Sold) NYMEX 12/8/2007 60,000 12,000 (0.220) (813,200) 41,775 (8106,600) Cail (Sold) NYMEX 13/2008 50,000 12,000 (0.215) (810,200) 441,775 (880,700) Cail NYMEX 13/2008 60,000 12,000 (0.215) (810,750) 41,775 (880,700) Cail NYMEX 21/2008 60,000 13,000 (0.215) (810,750) 41,775 (880,700) Cail NYMEX 34/2008 60,000 10,350 0.764 \$47,640 \$3.117 \$167,000 Cail (Sold) NYMEX 34/2008 60,000 14,000 (0.230) (813,800) 480,737 (844,220) Cail NYMEX 11/22007 60,000 9,800 0,980 \$86,400 \$3.790 \$341,100 Cail (Sold) NYMEX 11/22007 90,000 13,000 (0.420) (873,800) 41,500 \$41,574 (873,800) Cail NYMEX 12/72007 80,000 12,000 (0.300) (824,000) 42,004 (8166,720) Cail NYMEX 12/72007 80,000 12,000 (0.300) (824,000) 42,004 (8166,720) Cail NYMEX 12/72007 80,000 12,000 (0.300) (824,000) 42,004 (8166,720) Cail NYMEX 12/72008 90,000 12,000 (0.300) (824,000) 43,153 (8138,600) Cail NYMEX 17/2008 90,000 13,000 (0.230) (823,000) 43,153 (8138,600) Cail NYMEX 21/2008 90,000 11,000 (0.230) (820,000) 43,153 (8138,600) Cail NYMEX 21/2008 90,000 11,000 (0.230) (820,000) 43,153 (8138,600) Cail NYMEX 3/2008 90,000 11,000 (0.230) (820,000) 43,153 (8180,600) Cail NYMEX 3/2008 80,000 11,000 (0.230) (813,000) 43,613 (860,040) Cail NYMEX 3/2008 80,000 11,000 (0.230) (813,000) 43,613 (860,040) Cail NYMEX 8/2008 80,000 11,000 (0.230) (823,000) 43,613 (860,040) Cail NYMEX 8/2008 80,000 11,000 (0.240) (819,200) 40,813 (860,040) Cail NYMEX 8/2008 100,000 14,800 12,00 (823,000) 41,600 (823,000) 40,613 (860,040) Cail NYMEX 8/2008 100,000 14,800 12,00 (823,000) 40,767 (843,370) Cail NYMEX 8/2008 100,000 15,500 (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 100,000 15,500 (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 80,000 15,500 (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 100,000 15,500 (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 100,000 15,500 (0.200) (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 70,000 21,000 (0.720) (850,400) 40,883 (850,400) Cail NYMEX 8/2008 70,000 14,800 14,800 14,800 14,800 14, | | | | | | | | | | | |
| Call (Sold) NYMEX 12/2/2008 50,000 12,000 (0,226) (813,200) 41,775 (233,000) Call (Sold) NYMEX 17/2/2008 50,000 12,000 (0,215) (810,750) 85,616 \$220,000 (0,215) (810,750) 81,775 (388,750) Call NYMEX 2/1/2/08 60,000 13,850 0.485 \$22,100 \$44,710 \$244,280 Call (Sold) NYMEX 3/4/2008 60,000 14,000 (0,230) (813,800) 40,737 (844,220) Call (Sold) NYMEX 3/4/2008 60,000 14,000 (0,230) (813,800) 40,737 (844,220) Call (Sold) NYMEX 11/2/2007 90,000 13,000 (0,420) (837,800) 43,737 (844,220) Call (Sold) NYMEX 11/2/2007 90,000 13,000 (0,420) (837,800) 43,534 (8138,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0,420) (837,800) 45,534 (8138,000) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0,420) (837,800) 41,534 (8138,000) Call (Sold) NYMEX 12/7/2007 80,000 12,000 (0,500) (820,000) 42,004 (8166,720) Call (Sold) NYMEX 11/2/2008 90,000 13,000 (0,230) (820,000) 41,534 (8138,000) Call (Sold) NYMEX 11/2/2008 90,000 13,000 (0,230) (820,000) 41,534 (8138,000) Call (Sold) NYMEX 13/2/2008 90,000 13,000 (0,230) (820,000) 41,534 (8138,000) Call (Sold) NYMEX 3/2/2008 80,000 13,000 (0,230) (820,000) 41,534 (8138,000) Call (Sold) NYMEX 3/2/2008 80,000 11,000 0,800 \$44,100 \$3,854 \$328,880 Call (Sold) NYMEX 3/2/2008 80,000 11,000 0,800 \$44,100 \$3,854 \$328,880 Call (Sold) NYMEX 6/3/2008 80,000 14,250 1,050 \$84,000 \$1,327 \$100,160 (Call (Sold) NYMEX 6/3/2008 80,000 14,250 1,050 \$84,000 \$1,327 \$100,160 (Call (Sold) NYMEX 6/3/2008 80,000 14,250 1,050 \$82,000 \$1,451 \$144,700 (Call (Sold) NYMEX 6/3/2008 80,000 14,250 1,050 \$12,000 \$1,461 \$144,000 \$1,461 \$144,000 \$1,460 Call (Sold) NYMEX 6/3/2008 80,000 14,250 1,050 \$12,000 \$1,451 \$14,700 Call (Sold) NYMEX 6/3/2008 80,000 10,000 (0,240) (1,500 \$1,500 \$1,461 \$144,000 \$1,461 \$144,000 \$1,460 Call (Sold) NYMEX 6/3/2008 80,000 10,000 (0,240) (1,500 \$1,500 \$1,461 \$144,000 \$1,460 | Cail (Sold) NYMEX 12/8/2007 60,000 12,000 (0.220) (813,200) 41,775 (8106,600) Cail (Sold) NYMEX 13/2008 50,000 12,000 (0.215) (810,200) 441,775 (880,700) Cail NYMEX 13/2008 60,000 12,000 (0.215) (810,750) 41,775 (880,700) Cail NYMEX 21/2008 60,000 13,000 (0.215) (810,750) 41,775 (880,700) Cail NYMEX 34/2008 60,000 10,350 0.764 \$47,640 \$3.117 \$167,000 Cail (Sold) NYMEX 34/2008 60,000 14,000 (0.230) (813,800) 480,737 (844,220) Cail NYMEX 11/22007 60,000 9,800 0,980 \$86,400 \$3.790 \$341,100 Cail (Sold) NYMEX 11/22007 90,000 13,000 (0.420) (873,800) 41,500 \$41,574 (873,800) Cail NYMEX 12/72007 80,000 12,000 (0.300) (824,000) 42,004 (8166,720) Cail NYMEX 12/72007 80,000 12,000 (0.300) (824,000) 42,004 (8166,720) Cail NYMEX 12/72007 80,000 12,000 (0.300) (824,000) 42,004 (8166,720) Cail NYMEX 12/72008 90,000 12,000 (0.300) (824,000) 43,153 (8138,600) Cail NYMEX 17/2008 90,000 13,000 (0.230) (823,000) 43,153 (8138,600) Cail NYMEX 21/2008 90,000 11,000 (0.230) (820,000) 43,153 (8138,600) Cail NYMEX 21/2008 90,000 11,000 (0.230) (820,000) 43,153 (8138,600) Cail NYMEX 3/2008 90,000 11,000 (0.230) (820,000) 43,153 (8180,600) Cail NYMEX 3/2008 80,000 11,000 (0.230) (813,000) 43,613 (860,040) Cail NYMEX 3/2008 80,000 11,000 (0.230) (813,000) 43,613 (860,040) Cail NYMEX 8/2008 80,000 11,000 (0.230) (823,000) 43,613 (860,040) Cail NYMEX 8/2008 80,000 11,000 (0.240) (819,200) 40,813 (860,040) Cail NYMEX 8/2008 100,000 14,800 12,00 (823,000) 41,600 (823,000) 40,613 (860,040) Cail NYMEX 8/2008 100,000 14,800 12,00 (823,000) 40,767 (843,370) Cail NYMEX 8/2008 100,000 15,500 (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 100,000 15,500 (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 80,000 15,500 (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 100,000 15,500 (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 100,000 15,500 (0.200) (0.580) (883,800) 40,767 (843,370) Cail NYMEX 8/2008 70,000 21,000 (0.720) (850,400) 40,883 (850,400) Cail NYMEX 8/2008 70,000 14,800 14,800 14,800 14,800 14, | | Call | NYMEY | 12/8/2007 | 80 000 | 9.700 | 0.710 | # 40.800 | 24 740 | **** | |
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| Call (Sold) NYMEX 1/3/2008 50,000 12,000 (0.215) (310,790) 41.775 (388,780) Call NYMEX 2/1/2008 60,000 9.350 0.485 \$29,100 \$4.071 \$244,280 Call (Sold) NYMEX 3/4/2008 60,000 10.350 0.794 \$47,840 \$3.117 \$187,000 (2.210) (2. | Call (Sold) NYMEX 1/3/2008 50,000 12,000 (0.215) (810,750) 491.775 (386,750) Call NYMEX 2/1/2008 60,000 9.350 0.485 329,100 \$4.071 \$244,280 Call NYMEX 3/4/2008 60,000 10,350 0.794 \$47,840 \$3.117 \$187,020 (344,220) Call (Sold) NYMEX 3/4/2007 90,000 14,000 (0.230) (\$13.800) \$40,737 (\$444,220) Call (Sold) NYMEX 11/2/2007 90,000 13,000 (0.420) (\$37,800) \$41.534 (\$138,080) Call (Sold) NYMEX 11/2/2007 90,000 13,000 (0.420) (\$37,800) \$41.534 (\$138,080) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (\$24,000) \$42,000 \$41.534 (\$138,080) Call (Sold) NYMEX 11/2/2007 80,000 12,000 (0.300) (\$24,000) \$42,000 \$ | | Call | NYMEX | 1/3/2008 | 50.000 | 8.400 | 0.900 | \$45,000 | 25 040 | \$250 000 | 4 |
| Call (Sold) NYMEX 3/4/2008 80,000 10.350 0.784 \$47,640 \$3.117 \$167,020 (\$44,220) Call (Sold) NYMEX 3/4/2008 80,000 14.000 (0.230) (\$13,800) 49.737 (\$44,220) Call NYMEX 11/2/2007 90,000 9.800 0.860 \$86,400 \$3.790 \$341,100 (\$13,800) Call (Sold) NYMEX 11/2/2007 80,000 13.000 (0.420) (\$37,800) \$41,534 (\$138,000) Call (Sold) NYMEX 12/7/2007 80,000 12.000 (0.300) (324,000) \$55,918 \$401,440 (\$166,720) Call (Sold) NYMEX 12/7/2007 80,000 12.000 (0.300) (324,000) \$42,664 (\$166,720) Call (Sold) NYMEX 1/2/2008 90,000 13.000 (0.230) (\$22,000) \$41,534 (\$138,600) Call (Sold) NYMEX 1/2/2008 90,000 13.000 (0.230) (\$20,700) \$41,534 (\$138,600) Call NYMEX 2/1/2008 90,000 13.000 (0.230) (\$20,700) \$41,534 (\$138,600) Call NYMEX 3/3/2008 90,000 15.000 (0.240) (\$19,200) \$44,100 \$3.854 \$32,860 Call NYMEX 3/3/2008 80,000 11.000 (0.240) (\$19,200) \$40,100 \$3.708 \$21,6640 Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$40,813 (\$85,040) Call (Sold) NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,160 Call (Sold) NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,160 Call (Sold) NYMEX 6/3/2008 80,000 14.850 1.300 \$12,000 \$1.461 \$146,100 Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0.240) (\$41,500) \$40,813 (\$41,500) \$40,813 (\$41,500) \$40,813 (\$41,500) \$40,813 (\$41,500) \$40,813 (\$41,500) \$40,810 (\$41,700 | Call NYMEX 3/4/2008 60,000 10,350 0,794 \$47,840 \$3,117 \$187,020 (9.230) (9.13,800) \$40,737 (944,220) \$ | | | | | | | | | | | |
| Call (Sold) MYMEX \$4/2008 60,000 14,000 (0,230) (\$13,800) \$3,1737 (\$44,220) (84,220) | Call (Sold) NYMEX 3/4/2008 60,000 14,000 (0.230) (\$13,800) 3,177 (\$44,220) Call NYMEX 11/2/2007 90,000 9,800 0,980 886,400 33,790 \$341,100 (\$138,000) Call (Sold) NYMEX 11/2/2007 80,000 13,000 (0.420) (\$37,800) \$1.554 (\$138,000) Call (Sold) NYMEX 12/7/2007 80,000 12,000 (0.300) (\$24,000) \$5.5018 \$41,400 (\$168,720) Call NYMEX 12/7/2007 80,000 12,000 (0.300) (\$24,000) \$42,004 (\$168,720) Call NYMEX 12/7/2007 80,000 12,000 (0.300) (\$24,000) \$42,004 (\$168,720) Call NYMEX 1/2/2008 90,000 13,000 (0.230) (\$20,700) \$41,534 (\$138,060) Call NYMEX 1/2/2008 90,000 13,000 (0.230) (\$20,700) \$41,534 (\$138,060) Call NYMEX 2/1/2008 90,000 11,100 0,800 \$44,100 \$3.854 \$328,860 Call NYMEX 3/2/2008 80,000 11,100 0,800 \$64,000 \$2,708 \$216,640 (\$60,040) Call (Sold) NYMEX 3/2/2008 80,000 15,000 (0.240) (\$19,200) \$40,813 (\$60,040) Call (Sold) NYMEX 8/2/2008 80,000 14,250 10,000 \$34,000 \$1,327 \$106,160 Call (Sold) NYMEX 8/2/2008 80,000 20,000 (0.290) (\$33,000 \$41,461 \$149,100 Call (Sold) NYMEX 8/2/2008 100,000 20,000 (0.290) (\$33,000 \$41,461 \$149,100 Call (Sold) NYMEX 8/2/2008 100,000 20,000 (0.415) (\$41,500) \$40,417 (\$41,700) Call NYMEX 8/2/2008 110,000 20,000 (0.580) (\$33,000 \$41,461 \$149,100 Call (Sold) NYMEX 8/2/2008 110,000 20,000 (0.580) (\$33,000 \$40,000 \$41,461 \$449,100 Call (Sold) NYMEX 8/2/2008 100,000 14,850 1.560 \$150,000 \$41,461 \$449,100 Call (Sold) NYMEX 8/2/2008 110,000 20,000 (0.580) (\$33,000 \$40,000 \$41,461 \$449,100 Call (Sold) NYMEX 8/2/2008 110,000 20,000 (0.580) (\$33,000 \$40,000 \$41,461 \$449,100 Call (Sold) NYMEX 8/2/2008 80,000 15,250 1,560 \$150,000 \$41,460 \$41,470 \$414,700 Call (Sold) NYMEX 8/2/2008 80,000 21,000 (0.760) (560,800) \$40,000 \$41,400 \$41,400 Call (Sold) NYMEX 8/2/2008 80,000 21,000 (0.760) (560,800) \$40,000 \$41,400 \$41,470 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 \$414,800 \$414,700 | | Calf | NYMEX | 2/1/2008 | 60,000 | 9.350 | 0.485 | \$29,100 | \$4.071 | \$244,260 | |
| Call (Sold) NYMEX 3/4/2008 60,000 14,000 (0.239) (\$13,800) \$40,737 (\$44,220) \$40,000 (0.420) \$41,300 (0.420) \$41,300 (0.420) \$41,534 (3138,080) \$41,100 (0.420) \$41,534 (3138,080) \$41,100 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.420) \$41,000 (0.420) \$41,000 (0.420) \$41,534 (3138,080) \$41,000 (0.42 | Call (Sold) NYMEX 3/4/2008 60,000 14.000 (0.230) (\$13,800) 46.737 (\$44,220) Call NYMEX 11/2/2007 90,000 13.000 (0.420) (\$37,800) 31.790 \$341,100 (\$138,000) Call (Sold) NYMEX 11/2/2007 80,000 13.000 (0.420) (\$37,800) \$1.554 (\$138,000) Call (Sold) NYMEX 12/7/2007 80,000 12.000 (0.300) (\$24,000) \$2.044 (\$168,720) Call (Sold) NYMEX 12/7/2007 80,000 12.000 (0.300) (\$24,000) \$2.044 (\$168,720) Call (Sold) NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) \$41,534 (\$138,000) Call (Sold) NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) \$41,534 (\$138,000) Call (Sold) NYMEX 2/1/2008 90,000 13.000 (0.230) (\$20,700) \$41,534 (\$138,000) Call (Sold) NYMEX 3/3/2008 80,000 11.100 0.800 \$84,000 \$3.854 \$328,860 Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$40,813 (\$65,040) Call (Sold) NYMEX 8/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$108,160 Call (Sold) NYMEX 8/3/2008 80,000 20,000 (0.290) (\$23,200) \$1.327 \$108,160 Call (Sold) NYMEX 8/3/2008 80,000 20,000 (0.290) (\$23,200) \$1.461 \$149,100 Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.290) (0.290) (0.415) (\$41,500) \$41,691 \$149,100 Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.580) (\$63,800) \$1.767 \$194,370 Call (Sold) NYMEX 8/3/2008 80,000 15.250 (0.480) (0.580) \$132,600 \$1.44,700 Call (Sold) NYMEX 8/3/2008 80,000 15.500 (0.580) (0.580) \$150,000 \$1.461 \$149,100 Call (Sold) NYMEX 8/3/2008 80,000 15.500 (0.580) (0.580) \$150,000 \$1.461 \$149,100 Call (Sold) NYMEX 8/3/2008 80,000 15.500 (0.580) (0.580) \$150,000 \$1.461 \$149,100 Call (Sold) NYMEX 8/3/2008 80,000 15.500 (0.580) (0.580) \$150,000 \$1.461 \$149,100 Call (Sold) NYMEX 8/3/2008 80,000 15.500 (0.580) (0.580) \$150,000 \$1.461 \$144,720 Call (Sold) NYMEX 8/3/2008 80,000 15.500 (0.780) (0.580) \$100,000 \$1.470 \$100,000 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.480 \$1.470 \$100,000 \$1.470 \$100,000 \$1.470 \$100,000 \$1.470 \$100,000 \$1.470 \$100,000 \$1.47 | | Call | NYMEX | 3/4/2008 | 60.000 | 10.350 | 0.704 | \$47.840 | 60 447 | £487.000 | |
| Call (Sold) NYMEX 11/2/2007 90,000 13.000 (0.420) (337,000) \$1.534 (\$136,000) Call NYMEX 12/7/2007 80,000 8.500 (0.300) (\$24,000) \$2.2.004 (\$166,720) Call (Sold) NYMEX 12/7/2007 80,000 12.000 (0.300) (\$24,000) \$2.2.004 (\$166,720) Call (Sold) NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) \$41.534 (\$138,060) Call NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) \$41.534 (\$138,060) Call NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) \$41.534 (\$138,060) Call NYMEX 2/1/2008 90,000 11.100 0.800 \$64,000 \$2.708 \$22.08 \$216,640 Call NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$80.813 (\$85,040) Call NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$80.813 (\$85,040) Call NYMEX 8/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,180 (\$22,400) Call NYMEX 8/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,180 (\$22,400) Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.280) (\$23,200) \$80.280 (\$22,400) Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.415) (\$41,500) \$40.417 (\$41,700) Call (Sold) NYMEX 8/3/2008 110,000 20,000 (0.580) (\$53,800) \$50.767 (\$84,370) Call (Sold) NYMEX 8/3/2008 80,000 15.500 1.500 \$12,1800 \$11.809 \$144,720 Call (Sold) NYMEX 8/3/2008 80,000 15.500 1.500 \$12,1800 \$11.809 \$144,720 Call (Sold) NYMEX 8/3/2008 80,000 21.000 (0.580) (\$53,800) \$0.767 (\$84,370) Call (Sold) NYMEX 8/3/2008 80,000 21.000 (0.760) (\$50,000) \$0.767 (\$84,370) Call (Sold) NYMEX 8/3/2008 80,000 21.000 (0.760) (\$50,000) \$1.309 \$144,720 Call (Sold) NYMEX 8/3/2008 70,000 15.500 1.470 \$102,000 \$1.1809 \$144,720 Call (Sold) NYMEX 8/3/2008 70,000 15.500 1.470 \$102,000 \$1.743 \$122,000 \$80,010 \$1.743 \$122,010 Call (Sold) NYMEX 8/3/2008 70,000 21.000 (0.720) (\$50,000) \$0.720 \$1.743 \$122,000 \$1.740 \$1.743 \$122,000 \$1.740 \$1.743 \$122,000 \$1.740 \$1.743 \$122,000 \$1.740 \$1 | Call (Sold) NYMEX 11/2/2007 90,000 13.000 (0.420) (\$37,800) \$1.534 (\$136,800) C. Call (Sold) NYMEX 127/2007 80,000 12.000 (0.300) (\$24,000) \$2.084 (\$166,720) C. Call (Sold) NYMEX 127/2008 90,000 13.000 (0.230) (\$24,000) \$3.654 \$320,840 (\$186,720) C. Call NYMEX 127/2008 90,000 13.000 (0.230) (\$20,700) \$3.654 (\$186,800) C. Call NYMEX 127/2008 90,000 13.000 (0.230) (\$20,700) \$3.654 \$328,860 (\$186,800) C. Call NYMEX 2/1/2008 90,000 13.000 (0.230) (\$20,700) \$3.654 \$328,860 (\$186,800) C. Call NYMEX 3/3/2008 80,000 11.100 0.800 \$64,000 \$2.708 \$2.708 \$216,640 (\$186,040) C. Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$84,000 \$1.327 \$108,160 (\$22,400) C. Call NYMEX 8/3/2008 80,000 15.000 (0.240) (\$19,200) \$82,708 \$2.708 \$216,640 (\$22,400) C. Call (Sold) NYMEX 8/3/2008 80,000 20,000 (0.290) (\$23,200) \$0.280 (\$22,400) C. Call NYMEX 8/3/2008 100,000 20,000 (0.290) (\$23,200) \$1.327 \$108,160 (\$22,400) C. Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.290) (\$23,200) \$1.401 \$149,100 (\$41,700) C. Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.415) (\$41,500) \$40,417 (\$41,700) C. Call (Sold) NYMEX 8/3/2008 110,000 20,000 (0.415) (\$63,300) \$40,767 (\$94,370) C. Call NYMEX 8/3/2008 110,000 20,000 (0.580) (580,800) \$1.809 \$144,720 (\$94,370) C. Call NYMEX 8/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 (\$93,370) C. Call NYMEX 8/3/2008 70,000 \$1.500 (0.760) (\$60,800) \$1.743 \$122,010 P. L. Call NYMEX 8/3/2008 70,000 \$1.500 (0.720) (\$16,100) \$10,000 \$1.740 \$10,00 | | Call (Sold) | NYMEX | | | | | | | | |
| Call (Sold) NYMEX 11/2/2007 90,000 13.000 (0.420) (\$37,800) \$1.534 (\$18,000) \$1.534 (\$18,000) \$1.500 (0.420) (\$37,800) \$1.534 (\$18,000) \$1.500 (0.300) \$1.50 | Call (Sold) NYMEX 11/2/2007 90,000 13,000 (0.420) (\$37,800) -\$1.534 (\$138,080) Call NYMEX 12/7/2007 80,000 12,000 (0.300) (\$24,000) -\$2.084 (\$166,720) Call (Sold) NYMEX 12/7/2008 90,000 8.750 0.945 \$85,060 \$4.776 \$429,840 (\$186,672) Call (Sold) NYMEX 17/3/2008 90,000 13,000 (0.230) (\$20,700) -\$1.534 (\$138,080) Call NYMEX 17/3/2008 90,000 9.950 0.490 \$44,100 \$3.854 \$328,860 Call NYMEX 2/1/2008 90,000 11,100 0.800 \$64,000 \$2.708 \$2.708 \$216,640 (\$166,04) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) -\$0.813 (\$85,040) Call NYMEX 8/3/2008 80,000 15.000 (0.240) (\$19,200) -\$0.813 (\$85,040) Call NYMEX 8/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,160 (\$22,400) Call Sold) NYMEX 8/3/2008 80,000 20,000 (0.290) (\$23,200) -\$0.280 (\$22,400) Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.290) (\$20,000 \$1.491 (\$14,500) -\$0.417 (\$41,700) Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.415) (\$41,500) -\$0.417 (\$41,700) Call (Sold) NYMEX 8/3/2008 110,000 20,000 (0.415) (\$41,500) -\$0.767 (\$84,370) Call (Sold) NYMEX 8/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 (\$81,4720) Call (Sold) NYMEX 8/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.796 (\$83,800) Call (Sold) NYMEX 8/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 8/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 8/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 8/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 8/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 8/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 8/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 8/3/2008 70,000 221.000 (0.720) (\$50,400) -\$0.796 (\$63,800) -\$0.796 (\$63,800) Put NYMEX 8/3/2008 70,000 221.000 (0.720) (\$50,400) -\$0.803 (\$60,410) | | Call | NYMEX | 11/2/2007 | 90.000 | 9.800 | 0.960 | \$86,400 | \$3.790 | \$341 100 | |
| Call (Sold) NYMEX 1277/2007 80,000 12,000 (0.300) (\$24,000) \$3,000 (\$24,000) \$4,176 (\$429,840 (\$186,720)) \$4,1534 (\$138,080) \$4,176 (\$429,840 (\$138,080)) \$4,176 (\$429,840 (\$138,080)) \$4,1534 (\$138,080) \$4,176 (\$429,840 (\$138,080)) \$4,1534 (\$138,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$438,080) \$4,176 (\$441,080) \$4,170 (\$441,0 | Call (Sold) NYMEX 127/2007 80,000 12.000 (0.300) (\$24,000) \$3.018 \$40,000 \$42, | | Call (Sold) | NYMEX | 11/2/2007 | 90,000 | 13.000 | (0.420) | | ***** | | |
| Call (Sold) NYMEX 127/2007 80,000 12.000 (0.300) (\$24,000) -\$2.084 (\$186,720) Call NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) -\$1.554 (\$138,080) Call (Sold) NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) -\$1.534 (\$138,080) Call NYMEX 2/1/2008 90,000 9,950 0.490 \$44,100 \$3.854 \$328,880 Call NYMEX 3/3/2008 80,000 11.100 0.800 \$64,000 \$2.708 \$216,640 Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) -\$80,813 (\$65,040) Call Sold) NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,180 Call (Sold) NYMEX 6/3/2008 80,000 14.850 1.050 \$84,000 \$1.491 \$149,100 Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0.415) (\$41,500) -\$0.417 (\$41,700) Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.415) (\$41,500) -\$0.417 (\$41,700) Call NYMEX 6/3/2008 110,000 20,000 (0.580) (\$53,800) -\$0.767 (\$84,570) Call NYMEX 6/3/2008 110,000 21,000 (0.580) (\$53,800) -\$0.767 (\$84,570) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Call NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.796 (\$83,860) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Call NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.796 (\$83,860) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Call NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.796 (\$83,860) Call NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.796 (\$83,860) Call NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.796 (\$83,860) Call NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.803 (\$80,410) Call Sold) NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.803 (\$80,410) Call Sold) NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.803 (\$80,410) Call Sold) NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.803 (\$80,410) Call Sold) NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.803 (\$80,410) Call Sold) NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.803 (\$80,410) Call Sold) NYMEX 6/3/2008 70,000 21,000 (0.760) (\$60,800) -\$0.803 (\$80,410) Call Sold) NYMEX 6/3/2008 | Call (Sold) NYMEX 12/7/2007 80,000 12.000 (0.300) (\$24,000) -\$2.084 (\$186,720) Call NYMEX 1/3/2008 90,000 13.000 (0.300) (\$20,000) -\$1.534 (\$185,000) Call NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) -\$1.534 (\$138,000) Call NYMEX 2/1/2008 90,000 9.950 0.490 \$44,100 \$3.854 \$328,860 Call NYMEX 3/3/2008 80,000 11.100 0.800 \$64,000 \$2.708 \$218,640 (\$860,040) Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) -\$0.813 (\$860,040) Call NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,160 (\$260) NYMEX 6/3/2008 80,000 (0.290) (0.290) (\$23,200) -\$0.280 (\$22,400) Call NYMEX 6/3/2008 100,000 14.800 1.200 \$120,000 \$1.491 \$149,100 (\$241,000) \$40,417 (\$41,700) \$4 | | | | | | 8.500 | 0.890 | \$71,200 | \$5.018 | \$401,440 | التنس |
| Call (Sold) NYMEX 1/3/2008 90,000 13.000 (0.230) (\$20,700) \$1.534 (\$138,080) (1.230) \$2.08 (\$20,700) \$3.654 \$328,860 \$3218,840 \$332,860 \$332,000 \$33,000 \$34,100 \$3.654 \$328,860 \$3218,840 \$332,000 \$33,000 \$34,000 \$3 | Call (Sold) NYMEX 1/3/2008 90,000 13.000 (0.230) (520,700) \$1.534 (\$138,660) \$ Call NYMEX 2/1/2008 90,000 9.950 0.490 \$44,100 \$3.654 \$328,880 \$ Call NYMEX 3/3/2008 80,000 11.100 0.800 \$64,000 \$2.708 \$216,640 \$ Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$0.813 (\$95,040) \$ Call NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$108,160 \$ Call (Sold) NYMEX 6/3/2008 80,000 20,000 (0.290) (\$23,200) \$0.280 (\$22,400) \$ Call NYMEX 6/3/2008 100,000 14.600 1.200 \$120,000 \$1.481 \$149,100 \$ Call NYMEX 6/3/2008 100,000 20,000 (0.415) (\$41,500) \$41.600 \$1.767 \$194,370 \$ Call (Sold) NYMEX 6/3/2008 110,000 14.860 1.367 \$150,370 \$1.767 \$194,370 \$ Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.580) (383,800) \$40.767 (\$84,370) \$ Call (Sold) NYMEX 6/3/2008 80,000 15.250 (0.580) (383,800) \$40.796 (\$83,880) \$ Call NYMEX 6/3/2008 80,000 15.000 (0.760) (\$60,800) \$1.100 \$ | | Call (Sold) | NYMEX | 12/7/2007 | 80,000 | 12.000 | (0.300) | (\$24,000) | | | |
| Call NYMEX 2/1/2008 90,000 9.950 0.490 \$44,100 \$3.854 \$328,860 Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$2.708 \$218,640 (856,040) Call (Sold) NYMEX 6/3/2008 80,000 15.000 (0.240) (\$19,200) \$40.813 (\$85,040) Call (Sold) NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,160 (0.240) (0.290) (\$23,200) \$40.200 (0.290) (\$22,400) Call NYMEX 6/3/2008 80,000 20,000 (0.290) (\$23,200) \$40.200 (\$22,400) (0.290) (\$20,000) (0.290) (\$20,000) (0.290) (\$20,000) (0.290) (0 | Call NYMEX 2/1/2008 90,000 9.950 0.490 \$44,100 \$3.654 \$328,860 Call (Sold) NYMEX 3/3/2008 80,000 11.100 0.800 \$64,000 \$2.708 \$216,640 (\$0.240) (\$19,200) \$9.813 (\$0.65,040) \$1.000 \$2.000 \$1.0 | | | | | | | 0.945 | \$85,060 | \$4.776 | \$429,840 | |
| Call NYMEX 3/3/2008 80,000 11.100 0.800 \$64,000 \$2.708 \$216,640 Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$80,813 (\$85,040) Call (Sold) NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,160 (522,400) Call NYMEX 6/3/2008 100,000 14.850 1.200 \$120,000 \$1.461 \$149,100 Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0.415) (\$41,500) \$90,441 \$149,100 Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.415) (\$41,500) \$90,441 \$149,100 Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.415) (\$41,500) \$90,441 \$149,100 Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.580) (\$63,800) \$90,767 (\$84,370) Call NYMEX 6/3/2008 110,000 20,000 (0.580) (\$63,800) \$90,767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 Call (Sold) NYMEX 6/3/2008 80,000 21,000 (0.760) (\$60,800) \$90,796 (\$63,860) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 PLA NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$55,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (550,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (550,400) \$90,133 (\$90,310) Call (Sold) NYMEX 6/3/2008 | Call (Sold) NYMEX 3/3/2008 80,000 11.100 0.800 \$64,000 \$2.708 \$2.708 \$218,640 (Se5,040) Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$50.813 (\$85,040) Call (Sold) NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$108,160 (Se2,400) Call (Sold) NYMEX 6/3/2008 80,000 20,000 (0.290) (\$23,200) \$50.280 (\$22,400) Call (Sold) NYMEX 6/3/2008 100,000 14.600 1.200 \$120,000 \$1.481 \$149,100 (Se1,500) \$1.767 \$194,370 | | Call (Sold) | NYMEX | 1/3/2008 | 90,000 | 13.000 | (0.230) | (\$20,700) | -\$ 1.534 | (\$138,060) | |
| Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) \$0.813 (\$65,040) \$0.825 (\$65,040 | Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) -\$0.813 (\$85,040) Call NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$106,160 (\$22,400) Call (Sold) NYMEX 6/3/2008 100,000 14.600 1.200 \$120,000 \$1.491 \$149,100 (\$41,700) Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0.415) (\$41,500) -\$0.417 (\$41,700) Call NYMEX 6/3/2008 110,000 14.850 1.367 \$150,370 \$1.767 \$194,370 (\$41,700) Call NYMEX 6/3/2008 110,000 20,000 (0.580) (\$63,800) -\$0.767 (\$84,370) Call NYMEX 6/3/2008 110,000 20,000 (0.580) (\$63,800) -\$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 (\$63,680) Call NYMEX 6/3/2008 80,000 21,000 (0.760) (\$60,800) -\$0.796 (\$63,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) -\$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$60,410) | | Call | NYMEX | 2/1/2008 | 90,000 | 9.950 | 0.490 | \$44, 100 | \$3.654 | \$328,860 | |
| Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) -\$0.813 (\$85,040) Call NYMEX 6/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$108,160 (\$22,400) Call (Sold) NYMEX 6/3/2008 100,000 14.600 1.200 \$120,000 \$1.491 \$149,100 (\$22,400) Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0.415) (\$41,500) -\$0.417 (\$41,700) Call (Sold) NYMEX 6/3/2008 110,000 14.850 1.367 \$150,370 \$1.767 \$194,370 (\$41,700) Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.580) (383,800) -\$0.767 (\$84,370) Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.580) (383,800) -\$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 (281,720) Call NYMEX 6/3/2008 80,000 21,000 (0.780) (360,800) -\$0.796 (\$63,880) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) -\$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$50,400) -\$0.863 (\$60,410) | Call (Sold) NYMEX 3/3/2008 80,000 15.000 (0.240) (\$19,200) -\$0.813 (\$85,040) Call NYMEX 8/3/2008 80,000 14.250 1.050 \$84,000 \$1.327 \$108,160 (\$22,400) Call (Sold) NYMEX 8/3/2008 100,000 14.600 1.200 \$120,000 \$1.481 \$149,100 (\$41,700) Call (Sold) NYMEX 8/3/2008 100,000 20,000 (0.415) (\$41,500) -\$0.417 (\$41,700) Call NYMEX 8/3/2008 110,000 14.850 1.367 \$150,370 \$1.767 \$194,370 (\$41,700) Call (Sold) NYMEX 8/3/2008 110,000 20,000 (0.580) (\$63,800) -\$0.767 (\$84,370) Call (Sold) NYMEX 8/3/2008 110,000 20,000 (0.580) (\$63,800) -\$0.767 (\$84,370) Call NYMEX 8/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 (\$63,680) Call NYMEX 8/3/2008 80,000 21,000 (0.760) (\$60,800) -\$0.796 (\$63,680) Call NYMEX 8/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 8/3/2008 70,000 8.250 (0.230) (\$16,100) -\$0.133 (\$9,310) Call (Sold) NYMEX 8/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$60,410) | | | NYMEX | 3/3/2008 | 80,000 | 11.100 | 0.800 | \$64,000 | \$2.708 | \$218 840 | ******** |
| Call (Sold) NYMEX 6/3/2008 80,000 20,000 (0,290) (823,200) \$1,350 (822,400) \$2,400 (822,400) \$2,400 (822,400) \$3,1350 (8 | Call (Sold) NYMEX 8/3/2008 80,000 20.000 (0.290) (\$23,200) \$1.327 \$100,180 \$22,400) Call (Sold) NYMEX 6/3/2008 100,000 14.600 1.200 \$120,000 \$1.481 \$149,100 \$1.201 \$1.000 \$1.201 \$1.000 \$1.201 \$1.481 \$1.49,100 \$1.201 \$1.481 \$1.49,100 \$1.201 \$1.481 \$1.49,100 \$1.201 \$1.481 \$1.49,100 \$1.201 \$1.481 \$1.49,100 \$1.201 \$1.481 \$1.49,100 \$1.201 \$1.481 \$1.49,100 \$1.201 \$1.481 \$1.49,100 \$1.201 \$1 | | Call (Sold) | NYMEX | 3/3/2008 | 80,000 | 15.000 | | | | | |
| Call (Sold) NYMEX 6/3/2008 80,000 20.000 (0.290) (\$23,200) \$0.280 (\$22,400) Call (Sold) NYMEX 6/3/2008 100,000 14.600 1.200 \$120,000 \$1.491 \$149,100 (\$41,700) Call (Sold) NYMEX 6/3/2008 100,000 20.000 (0.415) (\$41,500) \$0.417 (\$41,700) Call NYMEX 6/3/2008 110,000 14.850 1.367 \$150,370 \$1.767 \$194,370 (Call (Sold) NYMEX 6/3/2008 110,000 20.000 (0.580) (\$63,600) \$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 (Call (Sold) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) \$0.796 (\$63,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$0.30133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) \$0.863 (\$60,410) | Call (Sold) NYMEX 6/3/2008 80,000 20,000 (0.290) (\$23,200) \$0.280 (\$22,400) Call (Sold) NYMEX 6/3/2008 100,000 14,600 1.200 \$120,000 \$1.491 \$149,100 (\$41,700) Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0.415) (\$41,500) \$0.417 (\$41,700) Call NYMEX 6/3/2008 110,000 14,850 1.367 \$150,370 \$1.767 \$194,370 (\$41,700) Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.580) (\$63,800) \$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15,250 1.520 \$121,600 \$1,809 \$144,720 (\$41,720) (\$63,800) \$1.767 (\$83,800) Call NYMEX 6/3/2008 80,000 21,000 (0.760) (\$60,800) \$0.796 (\$83,680) Call NYMEX 6/3/2008 70,000 15,600 1.470 \$102,900 \$1,743 \$122,010 Put NYMEX 6/3/2008 70,000 8,250 (0.230) (\$16,100) \$0.750 (\$80,410) | | | | | | | 1.050 | \$84,000 | \$1.327 | \$106,160 | |
| Call (Sold) NYMEX 6/3/2008 100,000 20.000 (0.415) (\$41,500) -\$0.417 (\$41,700) Call NYMEX 6/3/2008 110,000 14.850 1.367 \$150,370 \$1.767 \$194,370 Call (Sold) NYMEX 6/3/2008 110,000 20.000 (0.580) (\$63,800) -\$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 Call (Sold) NYMEX 6/3/2008 80,000 21.000 (0.760) (360,800) -\$0.796 (\$63,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) -\$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$60,410) | Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0,415) (\$41,500) .\$0,417 (\$41,700) Call NYMEX 6/3/2008 110,000 14,850 1.367 \$150,370 \$1,767 \$144,370 (\$44,700) Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0,580) (\$63,800) .\$0,767 (\$84,370) Call NYMEX 6/3/2008 80,000 15,250 1.520 \$121,600 \$1,809 \$144,720 (\$63,600) NYMEX 6/3/2008 80,000 21,000 (0,780) (\$60,800) .\$0,796 (\$63,680) Call NYMEX 6/3/2008 70,000 15,600 1.470 \$102,900 \$1,743 \$122,010 Put NYMEX 6/3/2008 70,000 8,250 (0,230) (\$16,100) .\$0,133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0,720) (\$50,400) .\$0,863 (\$80,410) | | Call (Sold) | NYMEX | 6/3/2008 | 80,000 | 20.000 | (0.290) | (\$23,200) | | | |
| Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0,415) (\$41,500) -\$0,417 (\$41,700) Call NYMEX 6/3/2008 110,000 14,850 1.367 \$150,370 \$1,767 \$194,370 Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0,580) (\$63,800) -\$0,767 (\$84,370) Call NYMEX 6/3/2008 80,000 15,250 1,520 \$121,600 \$1,809 \$144,720 Call (Sold) NYMEX 6/3/2008 80,000 21,000 (0,760) (\$60,800) -\$0,796 (\$83,680) Call NYMEX 6/3/2008 70,000 15,600 1,470 \$102,900 \$1,743 \$122,010 Put NYMEX 6/3/2008 70,000 8,250 (0,230) (\$16,100) -\$0,133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0,720) (\$50,400) -\$0,863 (\$80,410) | Call (Sold) NYMEX 6/3/2008 100,000 20,000 (0.415) (\$41,500) -\$0.417 (\$41,700) Call NYMEX 6/3/2008 110,000 14.850 1.367 \$150,370 \$1.767 \$194,370 (\$84,370) Call (Sold) NYMEX 6/3/2008 110,000 20,000 (0.580) (\$63,800) -\$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 (\$83,680) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) -\$0.796 (\$83,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) -\$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$80,410) | | | | | | | 1.200 | \$120,000 | \$1.491 | \$149.100 | |
| Call (Sold) NYMEX 6/3/2008 110,000 20.000 (0.580) (\$83,800) \$1.67 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 Call (Sold) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) \$0.796 (\$83,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) \$0.80.863 (\$80,410) ARY: 2,670,000 \$851,480 \$3,356,750 \$2,505,27 | Call (Sold) NYMEX 6/3/2008 110,000 20.000 (0.580) (\$63,800) \$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 Call (Sold) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) \$0.796 (\$83,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) \$0.863 (\$80,410) | | Call (Sold) | NYMEX | 6/3/2008 | 100,000 | 20.000 | | | | | |
| Call (Sold) NYMEX 6/3/2008 110,000 20.000 (0.580) (\$63,800) \$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 Call (Sold) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) \$0.796 (\$63,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$50.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) \$0.8083 (\$80,410) ARY: 2,670,000 \$851,480 \$3,356,750 \$2,505,2 | Call (Sold) NYMEX 6/3/2008 110,000 20.000 (0.580) (\$83,800) -\$0.767 (\$84,370) Call NYMEX 6/3/2008 80,000 15.250 1.520 \$121,600 \$1.809 \$144,720 (2.616 (Sold)) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) -\$0.796 (\$83,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) -\$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$80,410) | | | | | | | 1.367 | \$150,370 | \$1.767 | \$194.370 | |
| Call (Sold) NYMEX 6/3/2008 80,000 21,000 (0.760) (\$60,800) -\$0,796 (\$63,680) Call NYMEX 6/3/2008 70,000 15,600 1,470 \$102,900 \$1,743 \$122,010 Put NYMEX 6/3/2008 70,000 8,250 (0.230) (\$16,100) -\$0,133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21,000 (0.720) (\$50,400) -\$0,863 (\$80,410) ARY: 2,670,000 \$851,480 \$3,356,750 \$2,505,2 | Call (Sold) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) \$1.500 \$1.843,200 \$1.843,200 \$1.500 \$1.500 \$1.500 \$1.500 \$1.500 \$1.500 \$1.743 \$1.22,010 \$1.741 \$1.742 \$1.743 \$1 | | Call (Sold) | NYMEX | 6/3/2008 | 110,000 | 20.000 | (0.580) | | | | |
| Call (Sold) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) \$0.796 (\$63,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) \$0.863 (\$80,410) ARY: 2,670,000 \$851,480 \$3,356,750 \$2,505,2 | Call (Sold) NYMEX 6/3/2008 80,000 21.000 (0.760) (\$60,800) \$0.796 (\$83,680) Call NYMEX 6/3/2008 70,000 15.600 1.470 \$102,900 \$1.743 \$122,010 Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) \$0.863 (\$80,410) | | | | | | | 1.520 | \$121,600 | \$1.809 | \$144.720 | |
| Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) \$0.863 (\$60,410) | Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) -\$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$80,410) | | Call (Sold) | NYMEX | 6/3/2008 | 80,000 | 21.000 | | | | | |
| Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) -\$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$60,410) ARY: 2,670,000 \$851,480 \$3,356,750 \$2,605,21 | Put NYMEX 6/3/2008 70,000 8.250 (0.230) (\$16,100) \$0.133 (\$9,310) Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) \$0.863 (\$80,410) | | | | | 70,000 | 15.600 | 1.470 | \$102,900 | \$1.743 | \$122,010 | |
| Cair (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$80,410) ARY: 2,670,000 \$851,480 \$3,356,750 \$2,505,2 | Call (Sold) NYMEX 6/3/2008 70,000 21.000 (0.720) (\$50,400) -\$0.863 (\$80,410) | | | | | | 8.250 | (0.230) | (\$16,100) | -\$0.133 | (\$9,310) | |
| 2,010,000 \$651,460 \$3,356,780 \$2,805,2 | ARY: 2,670,000 \$851,480 \$3,356,750 \$2,505,270 | eren Selekt al | Car (Sold) | NYMEX | 6/3/2008 | 70,000 | 21.000 | (0.720) | (\$50,400) | -\$0.863 | | 74.6 |
| 2,010,000 \$83,396,780 \$2,805,2 | 2,670,000 \$851,480 \$3,356,750 \$2,505,270 | IARY: | | | | 0.070.000 | | | | | | |
| | | | | | | 2,670,000 | | | \$851,480 | | \$3,356,750 | \$2,505,270 |
| Closed/Open Position TOTALS: \$12,782,300 \$14,080,486 \$1,298,10 | Nosed/Open Position TOTALS: | Non-10 | on Dools - Total | 10. | | | | | | | | |